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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 3-Nov-17	13.80	P	Any day expiry	6	40,000	40,000,000.00	0.00
$ / R 6-Nov-17			Any day expiry	2	80,000	80,000,000.00	0.00
$ / R 14-Dec-17			Any day expiry	1	241	241,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	403	229,466	229,466,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	27	84	8,400,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	42	4,796	4,796,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	47	3,258	3,258,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	9	1,200	1,200,000.00	0.00
$ / R 4-Jan-18			Any day expiry	1	241	241,000.00	0.00
$ / R 12-Jan-18			Any day expiry	1	241	241,000.00	0.00
$ / R 18-Jan-18			Any day expiry	1	241	241,000.00	0.00
$ / R 19-Mar-18		C	Foreign Exchange Future	32	253,661	253,661,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	12	28	2,800,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	91	855	855,000.00	0.00
€ / R 19-Mar-18		C	Foreign Exchange Future	5	1,540	1,540,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	6	162	162,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	25	25,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**671**	**470,399**	**481,487,000.00**	**0.00**
Total Options				**16**	**145,640**	**145,640,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**687**	**616,039**	**627,127,000.00**	**0.00**