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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Dec-17	15.00	C	Foreign Exchange Future	167	44,599	44,599,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	15	677	677,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	34	3,414	3,414,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	5	167	167,000.00	0.00
CAD/ R 18-Dec-17			Foreign Exchange Future	5	400	400,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	4	300	3,000,000.00	0.00
NZ$ / R 18-Dec-17			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / $ 18-Dec-17			Foreign Exchange Future	1	1	10,000.00	0.00
$ / R 12-Feb-18	13.90	P	Any day expiry	6	20,000	20,000,000.00	0.00
$ / R 19-Mar-18	14.50	C	Foreign Exchange Future	17	1,649	1,649,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	520	520,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	5	5,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	2	750	750,000.00	0.00
$ / R 18-Jun-18		C	Foreign Exchange Future	95	658,350	658,350,000.00	0.00
€ / R 17-Sep-18		C	Foreign Exchange Future	29	207,580	207,580,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**259**	**53,613**	**57,312,000.00**	**0.00**
Total Options				**128**	**885,059**	**885,059,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**387**	**938,672**	**942,371,000.00**	**0.00**