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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Jan-18	14.25	C	Any day expiry	104	292,170	292,170,000.00	0.00
€ / R 31-Jan-18			Any day expiry	100	149,000	149,000,000.00	0.00
$ / R 28-Feb-18			Any day expiry	98	76,000	76,000,000.00	0.00
€ / R 28-Feb-18			Any day expiry	140	90,000	90,000,000.00	0.00
$ / R 19-Mar-18		C	Foreign Exchange Future	314	673,647	673,647,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	20	6,422	6,422,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	202	155,668	155,668,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	6	445	445,000.00	0.00
$ / R 18-Jun-18	12.00	P	Foreign Exchange Future	30	304,288	304,288,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	1,750	1,750,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	1	2,670	2,670,000.00	0.00
$ / R 17-Sep-18	17.02	C	Foreign Exchange Future	18	8,215	8,215,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	1	250	250,000.00	0.00
Total Futures				**985**	**1,048,491**	**1,049,481,000.00**	**0.00**
Total Options				**52**	**712,044**	**712,044,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**1,037**	**1,760,535**	**1,761,525,000.00**	**0.00**