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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Jan-18		C	Any day expiry	3	1,281	1,281,000.00	0.00
$ / R 31-Jan-18			Any day expiry	2	2,985	2,985,000.00	0.00
€ / R 31-Jan-18			Any day expiry	1	2,617	2,617,000.00	0.00
$ / R 28-Feb-18			Any day expiry	12	9,716	9,716,000.00	0.00
€ / R 28-Feb-18			Any day expiry	12	6,361	6,361,000.00	0.00
$ / R 19-Mar-18		C	Foreign Exchange Future	159	204,050	204,050,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	20	2,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	5	2,004	2,004,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	43	11,681	11,681,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	1	7,766	7,766,000.00	0.00
$ / R 18-Jun-18	16.92	C	Foreign Exchange Future	32	10,348	10,348,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
€ / R 18-Jun-18	20.55	C	Foreign Exchange Future	24	14,048	14,048,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	1	9	9,000.00	0.00
$ / R 17-Sep-18	17.02	C	Foreign Exchange Future	3	565	565,000.00	0.00
€ / R 17-Sep-18	21.63	C	Foreign Exchange Future	24	17,248	17,248,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**243**	**202,717**	**204,697,000.00**	**0.00**
Total Options				**82**	**88,982**	**88,982,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**325**	**291,699**	**293,679,000.00**	**0.00**