CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/12/2017

Johannesburg
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Registration number: 2005/022939/06
VAT number: 4080119391

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Dec-17			Any day expiry	1	100	100,000.00	0.00
$ / R 31-Jan-18		C	Any day expiry	3	1,320	1,320,000.00	0.00
$ / R 19-Mar-18	12.75	C	Foreign Exchange Future	120	58,619	58,619,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	60	6,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	10	2,514	2,514,000.00	0.00
¥ / R 19-Mar-18			Foreign Exchange Future	1	80	8,000,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	17	1,149	1,149,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	2	780	780,000.00	0.00
$ / R 31-May-18			Any day expiry	1	27	27,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	7	362	362,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	81	81,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	6	117	117,000.00	0.00
Total Futures				**168**	**63,789**	**77,649,000.00**	**0.00**
Total Options				**4**	**1,420**	**1,420,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**172**	**65,209**	**79,069,000.00**	**0.00**