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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Oct-17			Any day expiry	2	1,000	1,000,000.00	0.00
£ / R 31-Oct-17			Any day expiry	1	43	43,000.00	0.00
$ / R 17-Nov-17			Any day expiry	1	238	238,000.00	0.00
$ / R 15-Dec-17			Any day expiry	1	9	9,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	175	83,245	83,245,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	15	77	7,700,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	20	3,460	3,460,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	14	2,047	2,047,000.00	0.00
$ / R 10-Jan-18			Any day expiry	1	500	500,000.00	0.00
$ / R 31-Jan-18			Any day expiry	2	18	18,000.00	0.00
£ / R 31-Jan-18			Any day expiry	2	10	10,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	5	446	446,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	3	3,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	3	1,202	1,202,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	2	400	400,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	2	20	20,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**249**	**92,969**	**100,691,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**249**	**92,969**	**100,691,000.00**	**0.00**