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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 1-Feb-18		P	Any day expiry	2	468	468,000.00	0.00
AU$ / R 15-Mar-18			Any day expiry	1	4	4,000.00	0.00
$ / R 19-Mar-18		P	Foreign Exchange Future	185	225,417	225,417,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	22	110	11,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	20	6,973	6,973,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	30	7,893	7,893,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	1	16	16,000.00	0.00
$ / R 18-May-18	12.00	P	Any day expiry	4	76,000	76,000,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	8	3,271	3,271,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	2	396	396,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	280	280,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	5	548	548,000.00	0.00
$ / R MAXI 17-Sep-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
$ / R 14-Dec-18			Foreign Exchange Future	1	500	500,000.00	0.00
$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	3	300,000.00	0.00
AU$ / R 14-Dec-18			Foreign Exchange Future	2	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**284**	**89,701**	**104,848,000.00**	**0.00**
Total Options				**10**	**232,468**	**232,468,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**294**	**322,169**	**337,316,000.00**	**0.00**