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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Jan-18			Any day expiry	2	150	150,000.00	0.00
$ / R 31-Jan-18	14.00	C	Any day expiry	1	2,964	2,964,000.00	0.00
€ / R 31-Jan-18		C	Any day expiry	2	5,522	5,522,000.00	0.00
$ / R 19-Mar-18	13.00	P	Foreign Exchange Future	52	24,503	24,503,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	50	5,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	10	23,584	23,584,000.00	0.00
€ / R 19-Mar-18		P	Foreign Exchange Future	13	11,519	11,519,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	1	6	6,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	1	75	75,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	4	50	5,000,000.00	0.00
€ / R 18-Jun-18		P	Foreign Exchange Future	2	3,261	3,261,000.00	0.00
$ / R 17-Sep-18		C	Foreign Exchange Future	17	25,831	25,831,000.00	0.00
Total Futures				**83**	**45,948**	**55,848,000.00**	**0.00**
Total Options				**25**	**51,567**	**51,567,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**108**	**97,515**	**107,415,000.00**	**0.00**