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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Jan-18		C	Any day expiry	4	1,084	1,084,000.00	0.00
$ / R 22-Mar-18	12.00	C	Any day expiry	195	208,466	208,466,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	35	180	18,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	7	1,210	1,210,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	12	1,811	1,811,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	2	325	325,000.00	0.00
QUANTO € / $ 19-Mar-18			Foreign Exchange Future	9	19,710	197,100,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	23	11,438	11,438,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	9	45	4,500,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	3	30	30,000.00	0.00
€ / R 17-Sep-18	19.56	C	Foreign Exchange Future	30	350,284	350,284,000.00	0.00
Total Futures				**281**	**172,227**	**371,892,000.00**	**0.00**
Total Options				**48**	**422,356**	**422,356,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**329**	**594,583**	**794,248,000.00**	**0.00**