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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Mar-18			Any day expiry	3	720	720,000.00	0.00
$ / R 19-Mar-18	13.20	P	Foreign Exchange Future	73	33,646	33,646,000.00	0.00
$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	15	1,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	11	2,350	2,350,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	20	1,784	1,784,000.00	0.00
AU$ / R 19-Mar-18			Foreign Exchange Future	17	3,254	3,254,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	3	300	300,000.00	0.00
QUANTO € / $ 19-Mar-18			Foreign Exchange Future	1	1,167	11,670,000.00	0.00
$ / R 29-Mar-18			Any day expiry	1	33	33,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	11	20,544	20,544,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	551	551,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	8	3,230	3,230,000.00	0.00
QUANTO € / $ 18-Jun-18			Foreign Exchange Future	2	50	500,000.00	0.00
$ / R 16-Nov-18		C	Any day expiry	25	153,000	153,000,000.00	0.00
Total Futures				**151**	**66,244**	**78,682,000.00**	**0.00**
Total Options				**27**	**154,400**	**154,400,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**178**	**220,644**	**233,082,000.00**	**0.00**