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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Mar-18	11.85	C	Any day expiry	12	60,000	60,000,000.00	0.00
$ / R 10-Apr-18	11.65	C	Any day expiry	6	20,000	20,000,000.00	0.00
$ / R 16-Apr-18			Any day expiry	1	138	138,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	88	49,660	49,660,000.00	0.00
$ / R MAXI 18-Jun-18			Foreign Exchange Future	4	27	2,700,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	850	850,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	7	1,300	1,300,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	3	500	500,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	4	652	652,000.00	0.00
$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
$ / R 14-Dec-18		P	Foreign Exchange Future	6	46,932	46,932,000.00	0.00
$ / R 27-Mar-19			Any day expiry	1	4,414	4,414,000.00	0.00
Total Futures				**123**	**67,592**	**70,760,000.00**	**0.00**
Total Options				**14**	**116,886**	**116,886,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**137**	**184,478**	**187,646,000.00**	**0.00**