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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Jan-18		P	Any day expiry	2	107,770	107,770,000.00	0.00
$ / R 9-Feb-18	12.05	C	Any day expiry	5	20,000	20,000,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	111	190,378	190,378,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	3	43	43,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	3	46	46,000.00	0.00
$ / R 18-Jun-18		P	Foreign Exchange Future	10	1,643	1,643,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	8	2,956	2,956,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	8	3,378	3,378,000.00	0.00
R / ¥EN 18-Jun-18	8.89	P	Foreign Exchange Future	1	1,200	12,000,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	2	600	600,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	1	6	6,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	500	500,000.00	0.00
$ / R 14-Dec-18			Foreign Exchange Future	1	200	200,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	1	28	28,000.00	0.00
Total Futures				**149**	**200,298**	**200,298,000.00**	**0.00**
Total Options				**8**	**128,450**	**139,250,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**157**	**328,748**	**339,548,000.00**	**0.00**