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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/05/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 29-May-18		C	Any day expiry	14	40,000	40,000,000.00	0.00
$ / R 18-Jun-18	11.90	P	Foreign Exchange Future	111	60,179	60,179,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	2	252	252,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	5	2,053	2,053,000.00	0.00
AU$ / R 18-Jun-18			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / $ 18-Jun-18			Foreign Exchange Future	3	2,530	25,300,000.00	0.00
$ / R 31-Aug-18			Any day expiry	1	600	600,000.00	0.00
$ / R 17-Sep-18			Foreign Exchange Future	6	524	524,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	5	5,000.00	0.00
$ / R 28-Sep-18			Any day expiry	1	1,400	1,400,000.00	0.00
$ / R 14-Dec-18	14.00	C	Foreign Exchange Future	10	9,105	9,105,000.00	0.00
Total Futures				**149**	**81,398**	**104,168,000.00**	**0.00**
Total Options				**7**	**35,500**	**35,500,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**156**	**116,898**	**139,668,000.00**	**0.00**

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