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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Feb-18			Any day expiry	1	35,000	35,000,000.00	0.00
\$ / R 14-Feb-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 28-Feb-18			Any day expiry	1	100	100,000.00	0.00
\$ / R 19-Mar-18	11.80	P	Foreign Exchange Future	140	196,307	196,307,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	4	25	2,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	9	1,767	1,767,000.00	0.00
¥ / R 19-Mar-18			Foreign Exchange Future	1	1,803	180,300,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	12	2,657	2,657,000.00	0.00
£ / R 30-Apr-18			Any day expiry	1	3	3,000.00	0.00
€ / R 30-Apr-18			Any day expiry	1	16	16,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	6	1,609	1,609,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	7	1,500	1,500,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	2	1,065	1,065,000.00	0.00
\$ / R 24-Jul-18			Any day expiry	1	500	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	1,500	1,500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	1,500	1,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				176	154,572	336,534,000.00	0.00
Total Options				18	91,000	91,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				194	245,572	427,534,000.00	0.00