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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18			Foreign Exchange Future	77	65,050	65,050,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	10	50	5,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	20	4,090	4,090,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	20	7,119	7,119,000.00	0.00
AUS\$ / R 19-Mar-18			Foreign Exchange Future	2	300	300,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	1	2,336	23,360,000.00	0.00
R / ¥EN 19-Mar-18			Foreign Exchange Future	1	300	3,000,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	25	3,148	3,148,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	7	35	3,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	860	860,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	10	1,824	1,824,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	2	75	750,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	7	55	55,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	12	12,000.00	0.00
€ / R 17-Sep-18		P	Foreign Exchange Future	13	43,064	43,064,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	6	6,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	3	18	18,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 18-Mar-19			Foreign Exchange Future	2	6	6,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	2	6	6,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	6,230	6,230,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	2	7,084	7,084,000.00	0.00
<b>Total Futures</b>				<b>204</b>	<b>98,628</b>	<b>131,442,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>11</b>	<b>43,050</b>	<b>43,050,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>215</b>	<b>141,678</b>	<b>174,492,000.00</b>	<b>0.00</b>