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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18			Foreign Exchange Future	86	159,036	159,036,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	9	16,811	16,811,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	7	45,486	45,486,000.00	0.00
\$ / R 29-Mar-18		C	Any day expiry	19	100,252	100,252,000.00	0.00
\$ / R 6-Apr-18			Any day expiry	8	46,000	46,000,000.00	0.00
\$ / R 18-Jun-18		P	Foreign Exchange Future	74	345,632	345,632,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	6	16,191	16,191,000.00	0.00
€ / R 18-Jun-18		C	Foreign Exchange Future	7	70,097	70,097,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	3	3,000.00	0.00
Total Futures				205	513,686	516,656,000.00	0.00
Total Options				18	285,852	285,852,000.00	0.00
Grand Total for Currency Future Turnover Summary				223	799,538	802,508,000.00	0.00