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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18			Foreign Exchange Future	54	262,895	262,895,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	7	700,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	54	142,099	142,099,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	22	23,554	23,554,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	1	546	546,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	94	243,185	243,185,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	3	35	3,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	9	142,072	142,072,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	15	22,654	22,654,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	8	8,000.00	0.00
Total Futures				255	837,055	841,213,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				255	837,055	841,213,000.00	0.00