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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18	12.00	P	Foreign Exchange Future	184	344,469	344,469,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	22	4,822	4,822,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	15	4,032	4,032,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 27-Mar-18	12.50	C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	12	12,000.00	0.00
\$ / R 18-Jun-18	11.90	P	Foreign Exchange Future	163	220,025	220,025,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	25	2,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	5	1,297	1,297,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	24	10,518	10,518,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	3	1,504	1,504,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	260	260,000.00	0.00
\$ / R 14-Dec-18	13.20	C	Foreign Exchange Future	6	9,055	9,055,000.00	0.00
<b>Total Futures</b>				<b>420</b>	<b>463,034</b>	<b>466,994,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>16</b>	<b>153,500</b>	<b>153,500,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>436</b>	<b>616,534</b>	<b>620,494,000.00</b>	<b>0.00</b>

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