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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18		P	Foreign Exchange Future	123	518,325	518,325,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	23	25,713	25,713,000.00	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	42	70,188	70,188,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	3	4,141	4,141,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 26-Mar-18	12.08	C	Any day expiry	21	183,000	183,000,000.00	0.00
\$ / R 17-Apr-18			Any day expiry	3	972	972,000.00	0.00
\$ / R 26-Apr-18			Any day expiry	2	1,882	1,882,000.00	0.00
€ / R 23-May-18			Any day expiry	1	41	41,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	160	123,682	123,682,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	35	8,378	8,378,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	21	8,704	8,704,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	9	1,093	1,093,000.00	0.00
\$ / R 27-Jul-18			Any day expiry	2	568	568,000.00	0.00
\$ / R 17-Sep-18		P	Foreign Exchange Future	10	2,813	2,813,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	6	1,500	1,500,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	4	3,134	3,134,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	0	0	0.00	0.00
Total Futures				449	796,347	975,834,000.00	0.00
Total Options				22	160,200	160,200,000.00	0.00
Grand Total for Currency Future Turnover Summary				471	956,547	1,136,034,000.00	0.00