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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18			Foreign Exchange Future	86	72,696	72,696,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	11	55	5,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	21	5,003	5,003,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	36	9,439	9,439,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	6	6,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	2	4,758	47,580,000.00	0.00
R / ¥EN 19-Mar-18			Foreign Exchange Future	5	5,700	57,000,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	1	35	35,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	11	937	937,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	760	760,000.00	0.00
€ / R 18-Jun-18		C	Foreign Exchange Future	25	185,826	185,826,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	426	426,000.00	0.00
€ / R 17-Sep-18		C	Foreign Exchange Future	56	356,808	356,808,000.00	0.00
Total Futures				190	102,150	202,707,000.00	0.00
Total Options				73	540,319	540,319,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				263	642,469	743,026,000.00	0.00
