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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 2-Mar-18			Any day expiry	1	30,000	30,000,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	107	55,485	55,485,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	18	1,800,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	8	2,040	2,040,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	15	3,491	3,491,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	29	302,791	302,791,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	9	1,450	1,450,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	8	1,360	1,360,000.00	0.00
\$ / R 17-Sep-18	16.29	C	Foreign Exchange Future	15	357,294	357,294,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	1,200	1,200,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	1,360	1,360,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	2	14,000	14,000,000.00	0.00
Total Futures				178	177,233	179,015,000.00	0.00
Total Options				21	593,256	593,256,000.00	0.00
Grand Total for Currency Future Turnover Summary				199	770,489	772,271,000.00	0.00