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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Mar-18			Any day expiry	2	1,767	1,767,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	189	82,826	82,826,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	16	327	32,700,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	50	10,308	10,308,000.00	0.00
¥ / R 19-Mar-18			Foreign Exchange Future	4	6,713	671,300,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	43	18,958	18,958,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	11	6,242	6,242,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	5	500	500,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	6	6,000.00	0.00
\$ / R 18-Jun-18	16.16	C	Foreign Exchange Future	217	87,526	87,526,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	4	288	28,800,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	34	5,665	5,665,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	6	6,483	648,300,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	37	12,055	12,055,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	11	5,912	5,912,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	5	500	500,000.00	0.00
CHF / R 18-Jun-18			Foreign Exchange Future	1	53	53,000.00	0.00
QUANTO £ / \$ 18-Jun-18			Foreign Exchange Future	1	1,176	11,760,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	5	1,292	1,292,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R MAXI 14-Jun-19			Foreign Exchange Future	2	178	17,800,000.00	0.00
<b>Total Futures</b>				<b>641</b>	<b>228,093</b>	<b>1,623,588,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>4</b>	<b>20,732</b>	<b>20,732,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>645</b>	<b>248,825</b>	<b>1,644,320,000.00</b>	<b>0.00</b>