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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Jan-18			Any day expiry	1	70	70,000.00	0.00
\$ / R 19-Mar-18	12.47	C	Foreign Exchange Future	190	145,812	145,812,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	34	170	17,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	11	2,505	2,505,000.00	0.00
¥ / R 19-Mar-18			Foreign Exchange Future	5	3,690	369,000,000.00	0.00
€ / R 19-Mar-18		P	Foreign Exchange Future	19	14,136	14,136,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	2	30	300,000.00	0.00
\$ / R 30-Apr-18		P	Any day expiry	1	400	400,000.00	0.00
\$ / R 18-Jun-18	12.14	C	Foreign Exchange Future	21	17,489	17,489,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	14	90	9,000,000.00	0.00
R / ¥EN 18-Jun-18	8.89	P	Foreign Exchange Future	1	1,200	12,000,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	4	520	520,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	19	19,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	6	6,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	9	9,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	36	36,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 18-Mar-19			Foreign Exchange Future	3	1,924	1,924,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	2	2,176	2,176,000.00	0.00
Total Futures				305	111,520	504,820,000.00	0.00
Total Options				13	79,782	90,582,000.00	0.00
Grand Total for Currency Future Turnover Summary				318	191,302	595,402,000.00	0.00