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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Feb-18			Any day expiry	3	4,140	4,140,000.00	0.00
€ / R 28-Feb-18			Any day expiry	7	1,310	1,310,000.00	0.00
AU\$ / R 28-Feb-18			Any day expiry	1	46	46,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	2	1,472	1,472,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	95	86,061	86,061,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	5	138	13,800,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	29	6,065	6,065,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	22	10,629	10,629,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	4	7,066	7,066,000.00	0.00
R / ¥EN 19-Mar-18			Foreign Exchange Future	6	6,000	60,000,000.00	0.00
\$ / R 29-Mar-18		C	Any day expiry	2	1,092	1,092,000.00	0.00
AU\$ / R 29-Mar-18			Any day expiry	1	46	46,000.00	0.00
\$ / R 6-Apr-18			Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 2-May-18	11.50	P	Any day expiry	3	6,000	6,000,000.00	0.00
\$ / R 18-Jun-18	11.70	C	Foreign Exchange Future	46	8,104	8,104,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	100	10,000,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	3	505	505,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	5	3,000	3,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	333	333,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 17-Sep-18		P	Foreign Exchange Future	13	57,049	57,049,000.00	0.00
Total Futures				235	149,527	227,314,000.00	0.00
Total Options				18	54,654	54,654,000.00	0.00
Grand Total for Currency Future Turnover Summary				253	204,181	281,968,000.00	0.00