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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 2-Mar-18			Any day expiry	2	100,000	100,000,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	77	50,446	50,446,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	17	2,483	2,483,000.00	0.00
¥ / R 19-Mar-18			Foreign Exchange Future	1	25	2,500,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	22	8,275	8,275,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	3	50,014	50,014,000.00	0.00
\$ / R 16-Apr-18			Any day expiry	1	54	54,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	3	3,000.00	0.00
\$ / R 18-Jun-18	12.13	C	Foreign Exchange Future	26	4,169	4,169,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	2	400	400,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	4	753	753,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	2	278	278,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	2	7	7,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	200	200,000.00	0.00
<b>Total Futures</b>				<b>169</b>	<b>217,282</b>	<b>222,682,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>1</b>	<b>500</b>	<b>500,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>170</b>	<b>217,782</b>	<b>223,182,000.00</b>	<b>0.00</b>