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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AUS / R 15-Mar-18			Any day expiry	1	4	4,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	93	138,521	138,521,000.00	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	6	1,025	1,025,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	18	3,521	3,521,000.00	0.00
AUS / R 19-Mar-18			Foreign Exchange Future	3	256	256,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	1	36	36,000.00	0.00
\$ / R 6-Apr-18	12.05	C	Any day expiry	5	20,000	20,000,000.00	0.00
£ / R 30-Apr-18			Any day expiry	1	3	3,000.00	0.00
\$ / R 18-Jun-18	11.60	P	Foreign Exchange Future	43	51,089	51,089,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	30	3,000,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	7	1,505	1,505,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	13	1,869	1,869,000.00	0.00
AUS / R 18-Jun-18			Foreign Exchange Future	1	269	269,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	5,892	5,892,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	58	58,000.00	0.00
R / ¥EN 17-Sep-18			Foreign Exchange Future	2	283	2,830,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	2	53	53,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
£ / R 14-Dec-18			Foreign Exchange Future	1	25	25,000.00
<b>Total Futures</b>				<b>197</b>	<b>200,454</b>	<b>207,456,000.00</b>
<b>Total Options</b>				<b>7</b>	<b>24,000</b>	<b>24,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>204</b>	<b>224,454</b>	<b>231,456,000.00</b>