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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Mar-18			Any day expiry	7	51,000	51,000,000.00	0.00
\$ / R 6-Apr-18		C	Any day expiry	10	180,000	180,000,000.00	0.00
\$ / R 26-Apr-18			Any day expiry	1	100	100,000.00	0.00
\$ / R 18-Jun-18	16.49	C	Foreign Exchange Future	135	143,071	143,071,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	8	41	4,100,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	16	4,005	4,005,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	10	1,857	1,857,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	7	1,611	1,611,000.00	0.00
CAD / R 18-Jun-18			Foreign Exchange Future	1	100	100,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	2	1,370	1,370,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	4	59	59,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	156	156,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	4	3,240	3,240,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	6	384	384,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	904	904,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	2	3,156	3,156,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 18-Mar-19			Foreign Exchange Future	2	4,356	4,356,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	2	3,068	3,068,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	3	4,700	4,700,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	3	3,428	3,428,000.00	0.00
<b>Total Futures</b>				<b>217</b>	<b>259,494</b>	<b>263,553,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>12</b>	<b>147,612</b>	<b>147,612,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>229</b>	<b>407,106</b>	<b>411,165,000.00</b>	<b>0.00</b>