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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Mar-18			Any day expiry	2	1,487	1,487,000.00	0.00
€ / R 29-Mar-18			Any day expiry	1	3	3,000.00	0.00
AU\$ / R 29-Mar-18			Any day expiry	1	46	46,000.00	0.00
\$ / R 6-Apr-18			Any day expiry	6	20,000	20,000,000.00	0.00
\$ / R 17-Apr-18			Any day expiry	2	1,140	1,140,000.00	0.00
\$ / R 30-Apr-18	11.94	C	Any day expiry	2	576	576,000.00	0.00
R / ¥ 3-May-18		C	Any day expiry	2	200,000	2,000,000,000.00	0.00
\$ / R 18-Jun-18	13.00	C	Foreign Exchange Future	84	84,764	84,764,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	9	1,760	1,760,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	1	10	1,000,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	550	550,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	3	493	493,000.00	0.00
R / ¥ 29-Jun-18	8.34	P	Any day expiry	5	110,000	1,100,000,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	2	550	550,000.00	0.00
\$ / R 31-Aug-18			Any day expiry	1	100	100,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	10	21,557	21,557,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 17-Sep-18			Foreign Exchange Future	2	400	400,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	6	600,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	3	750	750,000.00	0.00
Total Futures				127	113,271	115,350,000.00	0.00
Total Options				15	331,176	3,121,176,000.00	0.00
Grand Total for Currency Future Turnover Summary				142	444,447	3,236,526,000.00	0.00