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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Mar-18			Any day expiry	2	1,387	1,387,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	78	43,496	43,496,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	21	5,876	5,876,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	19	3,630	3,630,000.00	0.00
AUS\$ / R 19-Mar-18			Foreign Exchange Future	4	965	965,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	1	1,169	11,690,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	20	33,296	33,296,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	3	560	560,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	8	2,000	2,000,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	2	2,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	2	4,000	4,000,000.00	0.00
<b>Total Futures</b>				<b>160</b>	<b>64,462</b>	<b>78,502,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>32,000</b>	<b>32,000,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>167</b>	<b>96,462</b>	<b>110,502,000.00</b>	<b>0.00</b>

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