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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18	13.00	P	Foreign Exchange Future	136	275,378	275,378,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	7	1,010	1,010,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	16	5,472	5,472,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 28-Mar-18	11.66	C	Any day expiry	7	76,000	76,000,000.00	0.00
\$ / R 6-Apr-18	11.61	C	Any day expiry	13	194,000	194,000,000.00	0.00
\$ / R 18-Jun-18	11.70	C	Foreign Exchange Future	16	11,060	11,060,000.00	0.00
€ / R 18-Jun-18	18.61	C	Foreign Exchange Future	6	1,180	1,180,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	20	20,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	3	1,840	1,840,000.00	0.00
\$ / R 17-Sep-18	11.85	P	Foreign Exchange Future	7	93,200	93,200,000.00	0.00
<b>Total Futures</b>				<b>178</b>	<b>364,910</b>	<b>365,045,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>35</b>	<b>294,265</b>	<b>294,265,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>213</b>	<b>659,175</b>	<b>659,310,000.00</b>	<b>0.00</b>