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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Feb-18			Any day expiry	1	1,090	1,090,000.00	0.00
€ / R 15-Mar-18			Any day expiry	1	53	53,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	74	67,631	67,631,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	5	761	761,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	19	3,920	3,920,000.00	0.00
AUS\$ / R 19-Mar-18			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	1	18	18,000.00	0.00
€ / R 30-Apr-18			Any day expiry	1	6	6,000.00	0.00
\$ / R 18-May-18		P	Any day expiry	2	152,000	152,000,000.00	0.00
\$ / R 18-Jun-18	11.77	P	Foreign Exchange Future	30	89,209	89,209,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	11	1,208	1,208,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	11	912	912,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	3	74	74,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	1,738	1,738,000.00	0.00
<b>Total Futures</b>				<b>156</b>	<b>90,621</b>	<b>90,621,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>6</b>	<b>228,000</b>	<b>228,000,000.00</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>162</b>	<b>318,621</b>	<b>318,621,000.00</b>	<b>0.00</b>

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