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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Feb-18	12.00	C	Any day expiry	4	6,000	6,000,000.00	0.00
\$ / R 28-Feb-18			Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	1	336	336,000.00	0.00
\$ / R 19-Mar-18		P	Foreign Exchange Future	149	446,161	446,161,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	15	1,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	11	2,108	2,108,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	8	885	885,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 18-Jun-18	12.14	P	Foreign Exchange Future	11	164,400	164,400,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	6	2,250	2,250,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	8	1,356	1,356,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	25	25,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	5	2,000	2,000,000.00	0.00
<b>Total Futures</b>				<b>191</b>	<b>261,791</b>	<b>263,276,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>18</b>	<b>369,000</b>	<b>369,000,000.00</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>209</b>	<b>630,791</b>	<b>632,276,000.00</b>	<b>0.00</b>

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