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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 1-Feb-18			Any day expiry	3	3,014	3,014,000.00	0.00
\$ / R 9-Feb-18		P	Any day expiry	4	508	508,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	1	15	15,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	111	88,596	88,596,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	4	97	9,700,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	13	3,831	3,831,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	34	13,697	13,697,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	2	300	300,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	4	300	300,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	1	99	99,000.00	0.00
€ / R 29-Mar-18			Any day expiry	1	3	3,000.00	0.00
£ / R 30-Apr-18			Any day expiry	1	6	6,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	2	2,164	2,164,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	320	320,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	5	400	400,000.00	0.00
<b>Total Futures</b>				<b>177</b>	<b>106,928</b>	<b>116,531,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>11</b>	<b>6,422</b>	<b>6,422,000.00</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>188</b>	<b>113,350</b>	<b>122,953,000.00</b>	<b>0.00</b>

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