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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/02/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18			Foreign Exchange Future	118	55,344	55,344,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	33	3,300,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	3	260	260,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	22	13,102	13,102,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	389	389,000.00	0.00
\$ / R 18-Jun-18		P	Foreign Exchange Future	16	2,637	2,637,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	675	675,000.00	0.00
<b>Total Futures</b>				<b>162</b>	<b>70,800</b>	<b>74,157,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>4</b>	<b>1,650</b>	<b>1,650,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>166</b>	<b>72,450</b>	<b>75,807,000.00</b>	<b>0.00</b>