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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 04/05/2018**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 4-May-18 | | | Any day expiry | 2 | 35,311 | 35,311,000.00 | 0.00 |
| $ / R 18-Jun-18 | 12.23 | C | Foreign Exchange Future | 118 | 55,298 | 55,298,000.00 | 0.00 |
| $ / R MAXI 18-Jun-18 | | | Foreign Exchange Future | 7 | 35 | 3,500,000.00 | 0.00 |
| £ / R 18-Jun-18 | | | Foreign Exchange Future | 16 | 2,302 | 2,302,000.00 | 0.00 |
| ¥ / R 18-Jun-18 | | | Foreign Exchange Future | 1 | 125 | 12,500,000.00 | 0.00 |
| € / R 18-Jun-18 | | | Foreign Exchange Future | 20 | 13,086 | 13,086,000.00 | 0.00 |
| AU$ / R 18-Jun-18 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 0.00 |
| QUANTO € / $ 18-Jun-18 | | | Foreign Exchange Future | 1 | 15 | 150,000.00 | 0.00 |
| $ / R 17-Sep-18 | | | Foreign Exchange Future | 11 | 1,516 | 1,516,000.00 | 0.00 |
| $ / R MAXI 17-Sep-18 | | | Foreign Exchange Future | 2 | 10 | 1,000,000.00 | 0.00 |
| $ / R 14-Dec-18 | 12.63 | P | Foreign Exchange Future | 23 | 158,856 | 158,856,000.00 | 0.00 |
| $ / R MAXI 14-Dec-18 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 0.00 |
| £ / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 140 | 140,000.00 | 0.00 |
| **Total Futures** | | | | **180** | **97,353** | **114,813,000.00** | **0.00** |
| **Total Options** | | | | **25** | **169,356** | **169,356,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **205** | **266,709** | **284,169,000.00** | **0.00** |