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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 2-Aug-18			Any day expiry	1	55	55,000.00	0.00
\$ / R 17-Aug-18	13.35	P	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 28-Aug-18		P	Any day expiry	6	15,000	15,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	156	201,363	201,363,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	6	195	195,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	9	2,171	2,171,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	1	322	322,000.00	0.00
QUANTO £ / \$ 17-Sep-18			Foreign Exchange Future	1	5	50,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	2	30	300,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	25	23,949	23,949,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	3	1,005	1,005,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	3	781	781,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
\$ / R 13-Dec-19			Foreign Exchange Future	1	25	25,000.00	0.00

<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>Total Futures</b>				<b>208</b>	<b>215,621</b>	<b>216,926,000.00</b>
<b>Total Options</b>				<b>18</b>	<b>70,300</b>	<b>70,300,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>226</b>	<b>285,921</b>	<b>287,226,000.00</b>