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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18		P	Foreign Exchange Future	170	74,769	74,769,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	111	111,000.00	0.00
QUANTO £ / \$ 17-Sep-18			Foreign Exchange Future	1	5	50,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	2	2,859	28,590,000.00	0.00
\$ / R 31-Oct-18			Any day expiry	1	7	7,000.00	0.00
\$ / R 23-Nov-18		C	Any day expiry	2	6,800	6,800,000.00	0.00
\$ / R 14-Dec-18	14.50	C	Foreign Exchange Future	31	29,529	29,529,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	9	900,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	3	621	621,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	5	5,000.00	0.00
<b>Total Futures</b>				<b>209</b>	<b>72,026</b>	<b>99,188,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>10</b>	<b>42,700</b>	<b>42,700,000.00</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>219</b>	<b>114,726</b>	<b>141,888,000.00</b>	<b>0.00</b>

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