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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	258	128,372	128,372,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	23	16,328	16,328,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	26	43,666	43,666,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	9	571	571,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	7	893	893,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	3	7,103	71,030,000.00	0.00
\$ / R 27-Sep-18	15.40	C	Any day expiry	21	80,000	80,000,000.00	0.00
\$ / R 17-Oct-18			Any day expiry	4	1,569	1,569,000.00	0.00
\$ / R 31-Oct-18			Any day expiry	1	210	210,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	2	2,210	2,210,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	345	349,263	349,263,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	50	5,000,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	32	18,092	18,092,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	35	48,015	48,015,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	12	968	968,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	7	1,741	1,741,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	5	1,272	1,272,000.00	0.00
€ / R 18-Mar-19	19.65	C	Foreign Exchange Future	3	1,384,083	1,384,083,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Jun-19	16.00	C	Foreign Exchange Future	2	770	770,000.00	0.00
<b>Total Futures</b>				<b>755</b>	<b>471,953</b>	<b>540,830,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>41</b>	<b>1,613,223</b>	<b>1,613,223,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>796</b>	<b>2,085,176</b>	<b>2,154,053,000.00</b>	<b>0.00</b>