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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/10/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 2-Oct-18			Any day expiry	1	55	55,000.00	0.00
$ / R 15-Oct-18			Any day expiry	1	355	355,000.00	0.00
$ / R 31-Oct-18	14.44	C	Any day expiry	2	342	342,000.00	0.00
$ / R 15-Nov-18	14.50	C	Any day expiry	2	342	342,000.00	0.00
$ / R 30-Nov-18			Any day expiry	2	1,000	1,000,000.00	0.00
$ / R 14-Dec-18			Foreign Exchange Future	132	74,166	74,166,000.00	0.00
$ / R MAXI 14-Dec-18			Foreign Exchange Future	3	27	2,700,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	7	2,245	2,245,000.00	0.00
$ / R 31-Jan-19			Any day expiry	1	400	400,000.00	0.00
$ / R 18-Mar-19			Foreign Exchange Future	2	12	12,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	20	20,000.00	0.00
€ / R 14-Aug-19	16.24	P	Any day expiry	7	82,400	82,400,000.00	0.00
Total Futures				**150**	**78,280**	**80,953,000.00**	**0.00**
Total Options				**11**	**83,084**	**83,084,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**161**	**161,364**	**164,037,000.00**	**0.00**