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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Jul-18			Any day expiry	7	20,300	20,300,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	84	13,958	13,958,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	600	600,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	10	1,633	1,633,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	19	305	305,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	3	55	550,000.00	0.00
\$ / R 14-Dec-18	16.00	C	Foreign Exchange Future	12	34,345	34,345,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	4	1,222	1,222,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	250	250,000.00	0.00
<b>Total Futures</b>				<b>145</b>	<b>42,948</b>	<b>44,928,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>30,000</b>	<b>30,000,000.00</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>148</b>	<b>72,948</b>	<b>74,928,000.00</b>	<b>0.00</b>

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