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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Jul-18			Any day expiry	3	1,262	1,262,000.00	0.00
€ / R 31-Jul-18			Any day expiry	1	33	33,000.00	0.00
\$ / R 17-Aug-18	12.92	P	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 17-Sep-18		P	Foreign Exchange Future	102	108,372	108,372,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	4	75	75,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	460	460,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 14-Dec-18	14.00	C	Foreign Exchange Future	10	3,789	3,789,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	3	14	14,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	17	4,876	4,876,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
€ / R 18-Mar-19		C	Foreign Exchange Future	5	2,020	2,020,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>144</b>	<b>89,001</b>	<b>89,181,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>10</b>	<b>53,420</b>	<b>53,420,000.00</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>154</b>	<b>142,421</b>	<b>142,601,000.00</b>	<b>0.00</b>

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