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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-18	15.25	P	Any day expiry	7	40,000	40,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	226	86,024	86,024,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	10	504	504,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	21	1,762	1,762,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	105	105,000.00	0.00
QUANTO £ / \$ 17-Sep-18			Foreign Exchange Future	3	250	2,500,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	2	6,000	6,000,000.00	0.00
\$ / R 16-Nov-18	14.00	P	Any day expiry	6	35,403	35,403,000.00	0.00
\$ / R 5-Dec-18	15.45	P	Any day expiry	1	23,000	23,000,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	99	103,974	103,974,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	19	1,900,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	7	2,332	2,332,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	5	129	129,000.00	0.00
CAD/ R 14-Dec-18			Foreign Exchange Future	2	10	10,000.00	0.00
TRY / R 14-Dec-18			Foreign Exchange Future	1	6,000	6,000,000.00	0.00
\$ / R 18-Mar-19	15.12	P	Foreign Exchange Future	30	444,085	444,085,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 5-Sep-19		C	Any day expiry	2	40,000	40,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Sep-19		C	Foreign Exchange Future	3	7,713	7,713,000.00	0.00
\$ / R 16-Mar-20			Foreign Exchange Future	2	1,020	1,020,000.00	0.00
<b>Total Futures</b>				<b>386</b>	<b>208,897</b>	<b>213,028,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>45</b>	<b>589,434</b>	<b>589,434,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>431</b>	<b>798,331</b>	<b>802,462,000.00</b>	<b>0.00</b>