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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 02/07/2018**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 6-Jul-18 | 13.75 | P | Any day expiry | 8 | 42,100 | 42,100,000.00 | 0.00 |
| $ / R 17-Sep-18 | | | Foreign Exchange Future | 135 | 111,774 | 111,774,000.00 | 0.00 |
| $ / R MAXI 17-Sep-18 | | | Foreign Exchange Future | 3 | 37 | 3,700,000.00 | 0.00 |
| £ / R 17-Sep-18 | | | Foreign Exchange Future | 5 | 1,009 | 1,009,000.00 | 0.00 |
| € / R 17-Sep-18 | | | Foreign Exchange Future | 7 | 560 | 560,000.00 | 0.00 |
| QUANTO € / $ 17-Sep-18 | | | Foreign Exchange Future | 3 | 2,763 | 27,630,000.00 | 0.00 |
| $ / R 14-Dec-18 | | | Foreign Exchange Future | 3 | 27 | 27,000.00 | 0.00 |
| $ / R MAXI 14-Dec-18 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 0.00 |
| £ / R 14-Dec-18 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 0.00 |
| $ / R 18-Mar-19 | | P | Foreign Exchange Future | 3 | 2,163 | 2,163,000.00 | 0.00 |
| $ / R 3-Jul-19 | 13.45 | P | Any day expiry | 9 | 78,500 | 78,500,000.00 | 0.00 |
| **Total Futures** | | | | **161** | **119,275** | **148,300,000.00** | **0.00** |
| **Total Options** | | | | **18** | **120,663** | **120,663,000.00** | **0.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **179** | **239,938** | **268,963,000.00** | **0.00** |