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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18		C	Foreign Exchange Future	79	25,849	25,849,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	5	6	6,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	5	4,349	43,490,000.00	0.00
\$ / R 28-Sep-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 31-Oct-18			Any day expiry	1	32	32,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	14	1,616	1,616,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	4	400,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	1,300	1,300,000.00	0.00
Total Futures				107	34,256	73,793,000.00	0.00
Total Options				1	100	100,000.00	0.00
Grand Total for Currency Future Turnover Summary				108	34,356	73,893,000.00	0.00