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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Sep-18	14.45	C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	156	72,380	72,380,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	2	7	700,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	6	963	963,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	385	385,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	4	806	806,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	4	90	900,000.00	0.00
\$ / R 28-Sep-18			Any day expiry	2	94	94,000.00	0.00
£ / R 15-Oct-18			Any day expiry	1	45	45,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	22	6,724	6,724,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	3	193	193,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	4	251	251,000.00	0.00
CAD / R 14-Dec-18			Foreign Exchange Future	1	5	5,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	1	5	5,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
DKK / R 14-Dec-18			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	2	150	150,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	1	5	500,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				218	84,218	86,756,000.00	0.00
Total Options				5	20,000	20,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				223	104,218	106,756,000.00	0.00