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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	126	79,277	79,277,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	3	1,500	1,500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	19	2,683	2,683,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	26	130	130,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	4	45	450,000.00	0.00
\$ / R 14-Dec-18	16.00	C	Foreign Exchange Future	6	16,011	16,011,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	14	2,386	2,386,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	9	45	45,000.00	0.00
Total Futures				209	88,337	89,732,000.00	0.00
Total Options				3	15,000	15,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				212	103,337	104,732,000.00	0.00