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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 24-Aug-18	14.50	P	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 30-Aug-18		P	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	274	160,176	160,176,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	11	1,136	1,136,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	15	408	408,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	4	23	23,000.00	0.00
QUANTO £ / \$ 17-Sep-18			Foreign Exchange Future	1	6	60,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 28-Sep-18			Any day expiry	1	1,500	1,500,000.00	0.00
CURRENCY CANDO CX05			Can-Do Future	2	50,000	50,000.00	0.00
\$ / R 16-Nov-18	14.89	P	Any day expiry	8	20,000	20,000,000.00	0.00
\$ / R 19-Nov-18		C	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	2	3,500	3,500,000.00	0.00
\$ / R 14-Dec-18	15.73	C	Foreign Exchange Future	63	785,024	785,024,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	3	15	15,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	4	580	580,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	14	29,080	29,080,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	2	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 18-Mar-19			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 14-Jun-19	15.62	C	Foreign Exchange Future	8	20,100	20,100,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	1	103	103,000.00	0.00
Total Futures				371	233,502	183,651,000.00	0.00
Total Options				54	908,169	908,169,000.00	0.00
Grand Total for Currency Future Turnover Summary				425	1,141,671	1,091,820,000.00	0.00