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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/08/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	131	97,425	97,425,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	4	24,236	24,236,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	11	40,206	40,206,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	3	400	400,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	5	600	600,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 31-Oct-18			Any day expiry	1	166	166,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	166	166,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	18	22,512	22,512,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	750	750,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	7	1,763	1,763,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	5	400	400,000.00	0.00
CAD / R 14-Dec-18			Foreign Exchange Future	82	800	800,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	60	750	750,000.00	0.00
DKK / R 14-Dec-18			Foreign Exchange Future	50	250	2,500,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	10	2,000	2,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	6	1,500	1,500,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	80	400	400,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				492	195,399	203,724,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				492	195,399	203,724,000.00	0.00