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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Sep-18			Any day expiry	1	20,000	20,000,000.00	0.00
€ / R 7-Sep-18			Any day expiry	1	34	34,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	166	99,312	99,312,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	4	18	18,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	11	192	192,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	25	25,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	1	6,000	6,000,000.00	0.00
€ / R 15-Oct-18			Any day expiry	1	34	34,000.00	0.00
\$ / R 15-Nov-18			Any day expiry	1	24	24,000.00	0.00
\$ / R 6-Dec-18	13.90	P	Any day expiry	56	120,000	120,000,000.00	0.00
\$ / R 14-Dec-18	13.90	P	Foreign Exchange Future	109	409,149	409,149,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	7	700,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	5	10	10,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	4	572	572,000.00	0.00
\$ / R 20-Dec-18	13.90	P	Any day expiry	55	139,629	139,629,000.00	0.00
\$ / R 18-Mar-19		P	Foreign Exchange Future	6	70,849	70,849,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	200	200,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	150	150,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				251	415,486	416,179,000.00
Total Options				174	450,719	450,719,000.00
Grand Total for Currency Future Turnover Summary				425	866,205	866,898,000.00