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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	124	417,726	417,726,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	10	27,753	27,753,000.00	0.00
¥ / R 17-Sep-18			Foreign Exchange Future	1	115	11,500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	34	67,260	67,260,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	2	2,428	2,428,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	2	882	882,000.00	0.00
DKK / R 17-Sep-18			Foreign Exchange Future	1	245	2,450,000.00	0.00
QUANTO £ / \$ 17-Sep-18			Foreign Exchange Future	2	525	5,250,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	4	310	3,100,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	1	5,270	5,270,000.00	0.00
\$ / R 3-Oct-18			Any day expiry	3	2,429	2,429,000.00	0.00
\$ / R 15-Oct-18			Any day expiry	3	1,900	1,900,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	2	3,012	3,012,000.00	0.00
\$ / R 14-Dec-18	14.51	P	Foreign Exchange Future	193	450,071	450,071,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	7	668	668,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	15	22,912	22,912,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	3	525	5,250,000.00	0.00
QUANTO € / \$ 14-Dec-18			Foreign Exchange Future	5	60	600,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Dec-18			Any day expiry	1	519	519,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	1	195	195,000.00	0.00
\$ / R 28-Feb-19			Any day expiry	1	1,062	1,062,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	10	10,696	10,696,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	12,775	12,775,000.00	0.00
\$ / R 29-Mar-19			Any day expiry	1	2,629	2,629,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	4	3,510	3,510,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	1	600	600,000.00	0.00
Total Futures				424	1,002,489	1,028,859,000.00	0.00
Total Options				8	33,588	33,588,000.00	0.00
Grand Total for Currency Future Turnover Summary				432	1,036,077	1,062,447,000.00	0.00