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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Jul-18		P	Any day expiry	16	80,000	80,000,000.00	0.00
\$ / R 15-Aug-18			Any day expiry	1	500	500,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	173	62,496	62,496,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	10	2,755	2,755,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	280	280,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	3	433	433,000.00	0.00
CHF / R 17-Sep-18			Foreign Exchange Future	53	360	360,000.00	0.00
DKK / R 17-Sep-18			Foreign Exchange Future	1	100	1,000,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	1	200	200,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	11	37,233	37,233,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	7	3,500	3,500,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	2	80	80,000.00	0.00
DKK / R 14-Dec-18			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	10	10,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	1	4	4,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
€ / R 18-Mar-19			Foreign Exchange Future	1	10	10,000.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	500	500,000.00
Total Futures				285	118,976	120,911,000.00
Total Options				5	70,000	70,000,000.00
Grand Total for Currency Future Turnover Summary				290	188,976	190,911,000.00