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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Jun-18			Any day expiry	6	4,262	4,262,000.00	0.00
\$ / R 12-Jul-18			Any day expiry	1	142	142,000.00	0.00
\$ / R 27-Jul-18			Any day expiry	1	75	75,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	1	560	560,000.00	0.00
\$ / R 31-Aug-18			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 17-Sep-18	13.00	P	Foreign Exchange Future	107	48,451	48,451,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	3	9	9,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	256	256,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	4	95	950,000.00	0.00
\$ / R 28-Sep-18			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	2	74	74,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	10	10,000.00	0.00
<b>Total Futures</b>				<b>130</b>	<b>45,934</b>	<b>46,789,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>1</b>	<b>10,000</b>	<b>10,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>131</b>	<b>55,934</b>	<b>56,789,000.00</b>	<b>0.00</b>