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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Jul-18			Any day expiry	1	34	34,000.00	0.00
\$ / R 15-Aug-18			Any day expiry	1	500	500,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	120	43,454	43,454,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	7	2,520	2,520,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	9	1,552	1,552,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	2	400	400,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	1	30	300,000.00	0.00
€ / R 25-Sep-18			Any day expiry	2	50	50,000.00	0.00
\$ / R 14-Dec-18	16.00	C	Foreign Exchange Future	10	23,559	23,559,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	515	515,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	300	300,000.00	0.00
Total Futures				150	50,715	50,985,000.00	0.00
Total Options				6	22,199	22,199,000.00	0.00
Grand Total for Currency Future Turnover Summary				156	72,914	73,184,000.00	0.00