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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	69	11,762	11,762,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	3	2,492	2,492,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	5	682	682,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	3	4,071	4,071,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	3	5,420	54,200,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	12	3,330	3,330,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 21-Dec-18		C	Any day expiry	4	4,000	4,000,000.00	0.00
Total Futures				97	28,267	78,037,000.00	0.00
Total Options				4	4,000	4,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				101	32,267	82,037,000.00	0.00