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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Aug-18			Any day expiry	1	500	500,000.00	0.00
\$ / R 17-Sep-18	12.85	P	Foreign Exchange Future	137	60,394	60,394,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	6	2,006	2,006,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	20	1,394	1,394,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	2	43	43,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	1	10	100,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	2	3,500	3,500,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	14	16,333	16,333,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	5	757	757,000.00	0.00
Total Futures				181	68,437	68,527,000.00	0.00
Total Options				8	17,000	17,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				189	85,437	85,527,000.00	0.00