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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/07/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	94	24,001	24,001,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	6	249	249,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	36	36,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
QUANTO £ / \$ 17-Sep-18			Foreign Exchange Future	1	2	20,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	3	741	741,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	3	399	399,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 18-Jan-19	12.66	P	Any day expiry	1	263	263,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	1,530	1,530,000.00	0.00
Total Futures				115	26,984	27,137,000.00	0.00
Total Options				1	263	263,000.00	0.00
Grand Total for Currency Future Turnover Summary				116	27,247	27,400,000.00	0.00