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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/09/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Sep-18			Any day expiry	1	40,000	40,000,000.00	0.00
\$ / R 31-Oct-18			Any day expiry	1	32	32,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 14-Dec-18	14.40	C	Foreign Exchange Future	194	300,260	300,260,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	1,027	1,027,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	7	7,669	7,669,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	3	192	192,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	3	1,768	1,768,000.00	0.00
\$ / R 27-Mar-19	14.00	P	Any day expiry	7	51,366	51,366,000.00	0.00
€ / R 14-Aug-19	16.24	P	Any day expiry	5	10,200	10,200,000.00	0.00
Total Futures				182	207,674	207,674,000.00	0.00
Total Options				41	206,840	206,840,000.00	0.00
Grand Total for Currency Future Turnover Summary				223	414,514	414,514,000.00	0.00