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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Jun-18		P	Any day expiry	7	60,000	60,000,000.00	0.00
\$ / R 18-Jun-18	13.25	P	Foreign Exchange Future	145	314,272	314,272,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	72	303,753	303,753,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	6	1,386	1,386,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	5	178	178,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	2	200	200,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 13-Sep-18	13.30	P	Any day expiry	1	747	747,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	161	271,115	271,115,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	4	301,737	301,737,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	1,983	1,983,000.00	0.00
R / ¥EN 17-Sep-18		P	Foreign Exchange Future	2	40,000	400,000,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	30	46,678	46,678,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	3	1,450	1,450,000.00	0.00
\$ / R 14-Jun-19		C	Foreign Exchange Future	7	45,000	45,000,000.00	0.00
\$ / R 12-Jun-20			Foreign Exchange Future	2	4,000	4,000,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>417</b>	<b>1,185,502</b>	<b>1,185,502,000.00</b>
<b>Total Options</b>				<b>34</b>	<b>208,997</b>	<b>568,997,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>451</b>	<b>1,394,499</b>	<b>1,754,499,000.00</b>