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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Jun-18			Foreign Exchange Future	252	289,800	289,800,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	28	6,386	6,386,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	30	19,685	19,685,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	11	1,206	1,206,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	3	60	600,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	2	2,392	2,392,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	287	341,473	341,473,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	24	2,549	2,549,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	51	30,857	30,857,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	7	606	606,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	3	40	400,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	1	1,500	1,500,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	6	29,382	29,382,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	360	360,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	2	7,947	7,947,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 14-Jun-19		C	Foreign Exchange Future	9	68,910	68,910,000.00	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>711</b>	<b>748,163</b>	<b>749,063,000.00</b>
<b>Total Options</b>				<b>8</b>	<b>55,000</b>	<b>55,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>719</b>	<b>803,163</b>	<b>804,063,000.00</b>