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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Jun-18			Any day expiry	119	578,118	578,118,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	21	46,337	46,337,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	4	8,526	852,600,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	29	82,188	82,188,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	11	18,415	18,415,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	1	1,780	1,780,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	3	240	2,400,000.00	0.00
R / ¥EN 18-Jun-18			Foreign Exchange Future	1	1,200	12,000,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	2	7,440	7,440,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	3	1,058	1,058,000.00	0.00
\$ / R 6-Jul-18	13.25	P	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 15-Aug-18			Any day expiry	1	30	30,000.00	0.00
\$ / R 20-Aug-18			Any day expiry	1	600	600,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	175	182,061	182,061,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	16	2,177	2,177,000.00	0.00
¥ / R 17-Sep-18			Foreign Exchange Future	1	115	11,500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	18	10,935	10,935,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	6	7,634	7,634,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	2	1,585	15,850,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	1	3,500	3,500,000.00	0.00
\$ / R 14-Dec-18	13.78	C	Foreign Exchange Future	6	4,721	4,721,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 28-Feb-19			Any day expiry	1	3,500	3,500,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	140	140,000.00	0.00
Total Futures				423	962,120	1,844,804,000.00	0.00
Total Options				7	20,200	20,200,000.00	0.00
Grand Total for Currency Future Turnover Summary				430	982,320	1,865,004,000.00	0.00