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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18		C	Foreign Exchange Future	131	123,272	123,272,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	140	14,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	5	1,383	1,383,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	5	606	606,000.00	0.00
QUANTO € / \$ 17-Sep-18			Foreign Exchange Future	6	6,494	64,940,000.00	0.00
R / ¥EN 17-Sep-18			Foreign Exchange Future	2	566	5,660,000.00	0.00
\$ / R 16-Nov-18			Any day expiry	1	700	700,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	22	118,337	118,337,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	6	648	648,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	2	750	750,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	11	40,000	40,000,000.00	0.00
Total Futures				157	119,991	197,391,000.00	0.00
Total Options				36	172,910	172,910,000.00	0.00
Grand Total for Currency Future Turnover Summary				193	292,901	370,301,000.00	0.00