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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Jun-18			Any day expiry	1	20	20,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	163	111,098	111,098,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	12	6,582	6,582,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	17	6,301	6,301,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	11	6,910	6,910,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	3	500	500,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	3	847	847,000.00	0.00
€ / R 17-Jul-18	15.63	P	Any day expiry	6	10,000	10,000,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	2	1,239	1,239,000.00	0.00
\$ / R 15-Aug-18			Any day expiry	2	4,000	4,000,000.00	0.00
\$ / R 31-Aug-18			Any day expiry	1	1,253	1,253,000.00	0.00
\$ / R 17-Sep-18	13.25	P	Foreign Exchange Future	169	164,171	164,171,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	17	79,121	79,121,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	30	11,716	11,716,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	8	1,731	1,731,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	38	128,449	128,449,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	1	56	56,000.00	0.00
CAD/ R 14-Dec-18			Foreign Exchange Future	3	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Jun-19		C	Foreign Exchange Future	9	3,924	3,924,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	1,078	1,078,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	1	4,929	4,929,000.00	0.00
\$ / R 12-Jun-20			Foreign Exchange Future	2	25,968	25,968,000.00	0.00
<b>Total Futures</b>				<b>474</b>	<b>455,325</b>	<b>455,325,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>27</b>	<b>115,068</b>	<b>115,068,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>501</b>	<b>570,393</b>	<b>570,393,000.00</b>	<b>0.00</b>