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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/06/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Jun-18	12.70	P	Foreign Exchange Future	159	179,191	179,191,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	15	1,500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	5	26,221	26,221,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	25	42,671	42,671,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	5	1,050	1,050,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	1	109	109,000.00	0.00
\$ / R 6-Jul-18			Any day expiry	1	150	150,000.00	0.00
\$ / R 27-Jul-18			Any day expiry	1	500	500,000.00	0.00
€ / R 31-Jul-18			Any day expiry	1	33	33,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	52	129,767	129,767,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	24,226	24,226,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	5	43,212	43,212,000.00	0.00
TRY / R 17-Sep-18			Foreign Exchange Future	1	7,720	7,720,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	5	60	60,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 3-Jun-19			Any day expiry	2	54,000	54,000,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	5	3,224	3,224,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Sep-19		C	Foreign Exchange Future	6	5,000	5,000,000.00	0.00
Total Futures				268	479,519	481,184,000.00	0.00
Total Options				11	37,900	37,900,000.00	0.00
Grand Total for Currency Future Turnover Summary				279	517,419	519,084,000.00	0.00