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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 19/06/2018**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 6-Jul-18 | | P | Any day expiry | 6 | 40,000 | 40,000,000.00 | 0.00 |
| $ / R 15-Aug-18 | | | Any day expiry | 1 | 500 | 500,000.00 | 0.00 |
| $ / R 17-Sep-18 | 14.00 | P | Foreign Exchange Future | 200 | 146,040 | 146,040,000.00 | 0.00 |
| £ / R 17-Sep-18 | | | Foreign Exchange Future | 4 | 945 | 945,000.00 | 0.00 |
| € / R 17-Sep-18 | | | Foreign Exchange Future | 19 | 1,527 | 1,527,000.00 | 0.00 |
| AU$ / R 17-Sep-18 | | | Foreign Exchange Future | 2 | 72 | 72,000.00 | 0.00 |
| QUANTO € / $ 17-Sep-18 | | | Foreign Exchange Future | 6 | 2,446 | 24,460,000.00 | 0.00 |
| $ / R 14-Dec-18 | | C | Foreign Exchange Future | 56 | 209,235 | 209,235,000.00 | 0.00 |
| £ / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 555 | 555,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 0.00 |
| CAD/ R 14-Dec-18 | | | Foreign Exchange Future | 86 | 430 | 430,000.00 | 0.00 |
| $ / R 18-Mar-19 | 14.96 | C | Foreign Exchange Future | 8 | 36,482 | 36,482,000.00 | 0.00 |
| $ / R 14-Jun-19 | | C | Foreign Exchange Future | 11 | 99,900 | 99,900,000.00 | 0.00 |
| **Total Futures** | | | | **351** | **185,538** | **207,552,000.00** | **0.00** |
| **Total Options** | | | | **52** | **353,094** | **353,094,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **403** | **538,632** | **560,646,000.00** | **0.00** |