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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/04/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 24-Apr-18			Any day expiry	1	70	70,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	600	600,000.00	0.00
\$ / R 25-May-18	12.37	C	Any day expiry	18	71,000	71,000,000.00	0.00
\$ / R 20-Jun-18			Any day expiry	149	147,005	147,005,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	5,007	5,007,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	9	1,609	1,609,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	12	2,350	2,350,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	2	50	500,000.00	0.00
\$ / R 17-Sep-18		P	Foreign Exchange Future	11	863	863,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	5	1,159	1,159,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	6	1,000	1,000,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	4	550	550,000.00	0.00
\$ / R 14-Dec-18	15.00	C	Foreign Exchange Future	8	1,102	1,102,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	3	3,544	3,544,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	5	4,352	4,352,000.00	0.00
\$ / R 18-Mar-19	15.20	C	Foreign Exchange Future	2	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 18-Mar-19			Foreign Exchange Future	3	3,606	3,606,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	3	4,122	4,122,000.00	0.00
Total Futures				237	216,504	218,439,000.00	0.00
Total Options				12	32,500	32,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				249	249,004	250,939,000.00	0.00