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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/05/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-May-18			Any day expiry	1	35,000	35,000,000.00	0.00
\$ / R 31-May-18			Any day expiry	1	270	270,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	71	29,933	29,933,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	2	200,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	5	1,269	1,269,000.00	0.00
€ / R 18-Jun-18	15.63	C	Foreign Exchange Future	9	676	676,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	4	505	505,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	5	2,548	25,480,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	7	1,802	1,802,000.00	0.00
€ / R 17-Sep-18	16.76	C	Foreign Exchange Future	3	408	408,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	1	1	1,000.00	0.00
Total Futures				99	71,457	94,587,000.00	0.00
Total Options				9	957	957,000.00	0.00
Grand Total for Currency Future Turnover Summary				108	72,414	95,544,000.00	0.00