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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/05/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-May-18			Any day expiry	1	20,000	20,000,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	128	52,707	52,707,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	547	547,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	10	167	167,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	2	20	200,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	33	1,264	1,264,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R 14-Dec-18	13.50	C	Foreign Exchange Future	8	846	846,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	3	750	750,000.00	0.00
Total Futures				187	78,825	79,005,000.00	0.00
Total Options				6	576	576,000.00	0.00
Grand Total for Currency Future Turnover Summary				193	79,401	79,581,000.00	0.00