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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/04/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Apr-18			Any day expiry	2	2,746	2,746,000.00	0.00
\$ / R 22-May-18			Any day expiry	27	59,480	59,480,000.00	0.00
\$ / R 29-May-18	12.46	C	Any day expiry	12	70,000	70,000,000.00	0.00
\$ / R 8-Jun-18			Any day expiry	1	1,746	1,746,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	154	247,598	247,598,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	11	64	6,400,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	9	1,509	1,509,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	12	4,907	4,907,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	3	4,525	4,525,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	2	60	600,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	1	1,212	1,212,000.00	0.00
\$ / R 31-Aug-18			Any day expiry	1	1,213	1,213,000.00	0.00
\$ / R 17-Sep-18	13.20	C	Foreign Exchange Future	22	11,896	11,896,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	3	738	738,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	3	500	500,000.00	0.00
\$ / R 31-Oct-18			Any day expiry	1	1,213	1,213,000.00	0.00
\$ / R 30-Nov-18			Any day expiry	1	1,212	1,212,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Dec-18		C	Foreign Exchange Future	23	1,299	1,299,000.00	0.00
<b>Total Futures</b>				<b>262</b>	<b>298,098</b>	<b>305,964,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>28</b>	<b>113,830</b>	<b>113,830,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>290</b>	<b>411,928</b>	<b>419,794,000.00</b>	<b>0.00</b>