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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/05/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-May-18			Any day expiry	6	50,000	50,000,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	40	7,955	7,955,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	5,238	5,238,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	4	73	73,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 29-Jun-18		C	Any day expiry	7	2,988	2,988,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	6	656	656,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	47	47,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	1	247	247,000.00	0.00
Total Futures				61	64,226	64,316,000.00	0.00
Total Options				7	2,988	2,988,000.00	0.00
Grand Total for Currency Future Turnover Summary				68	67,214	67,304,000.00	0.00