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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/04/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 10-Apr-18			Any day expiry	6	10,000	10,000,000.00	0.00
\$ / R 30-Apr-18			Any day expiry	1	97	97,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	56	35,505	35,505,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	5	22	2,200,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	37	9,015	9,015,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	1	100	10,000,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	4	770	770,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	11	2,200	2,200,000.00	0.00
CAD / R 18-Jun-18			Foreign Exchange Future	5	400	400,000.00	0.00
TRY / R 18-Jun-18			Foreign Exchange Future	1	3,500	3,500,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	7	938	938,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	12	3,500	3,500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	5	5,000.00	0.00
AU\$ / R 17-Sep-18			Foreign Exchange Future	3	650	650,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	4	1,300	1,300,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	250	250,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>156</b>	<b>68,257</b>	<b>80,830,000.00</b>
<b>Total Options</b>						
<b>Grand Total for Currency Future Turnover Summary</b>				<b>156</b>	<b>68,257</b>	<b>80,830,000.00</b>