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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Oct-17			Any day expiry	1	24	24,000.00	0.00
\$ / R 16-Oct-17			Any day expiry	1	33	33,000.00	0.00
\$ / R 27-Oct-17	13.39	C	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 18-Dec-17	13.80	C	Foreign Exchange Future	215	62,780	62,780,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	6	24	2,400,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	7	750	750,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	18	3,663	3,663,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	11	675	675,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	5	55	55,000.00	0.00
Total Futures				264	67,009	69,880,000.00	0.00
Total Options				7	41,000	41,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				271	108,009	110,880,000.00	0.00