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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Oct-17			Any day expiry	7	30,000	30,000,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	119	36,225	36,225,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	4	400,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	8	752	752,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	30	3,691	3,691,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	3	2,511	2,511,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	6	1,112	1,112,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
Total Futures				172	66,419	66,815,000.00	0.00
Total Options				4	7,886	7,886,000.00	0.00
Grand Total for Currency Future Turnover Summary				176	74,305	74,701,000.00	0.00