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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Dec-17		C	Any day expiry	1	100	100,000.00	0.00
£ / R 15-Dec-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 18-Dec-17	13.93	C	Foreign Exchange Future	213	82,187	82,187,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	14	64	6,400,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	13	1,303	1,303,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	5	1,593	1,593,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	6	290	290,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	34	8,319	8,319,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Mar-18	19.00	C	Foreign Exchange Future	4	2,010	2,010,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	7	828	828,000.00	0.00
\$ / R 18-Jun-18	15.79	C	Foreign Exchange Future	13	2,401	2,401,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	2	27	27,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	0	0	0.00	0.00
<b>Total Futures</b>				<b>311</b>	<b>95,127</b>	<b>102,948,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>4,012</b>	<b>4,012,000.00</b>	<b>0.00</b>

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<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>Grand Total for Currency Future Turnover Summary</b>				<b>316</b>	<b>99,139</b>	<b>106,960,000.00</b>	<b>0.00</b>

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