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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17		P	Foreign Exchange Future	171	89,698	89,698,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	55	5,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	16	4,622	4,622,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	25	2,291	2,291,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	5	400	400,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	1	4	4,000.00	0.00
\$ / R 19-Mar-18	13.93	P	Foreign Exchange Future	16	54,426	54,426,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	100	10,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	20	20,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	5	490	490,000.00	0.00
\$ / R 18-Jun-18	14.25	P	Foreign Exchange Future	6	9,511	9,511,000.00	0.00
Total Futures				236	96,802	112,147,000.00	0.00
Total Options				14	64,815	64,815,000.00	0.00
Grand Total for Currency Future Turnover Summary				250	161,617	176,962,000.00	0.00