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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/01/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Jan-18			Any day expiry	2	700	700,000.00	0.00
\$ / R 19-Mar-18	12.20	P	Foreign Exchange Future	109	346,651	346,651,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	5	565	565,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	18	8,236	8,236,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	6	500	500,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	6	546	546,000.00	0.00
Total Futures				140	247,643	248,138,000.00	0.00
Total Options				7	109,560	109,560,000.00	0.00
Grand Total for Currency Future Turnover Summary				147	357,203	357,698,000.00	0.00