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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Nov-17			Any day expiry	6	20,000	20,000,000.00	0.00
\$ / R 28-Nov-17			Any day expiry	1	312	312,000.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	149	75,986	75,986,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	26	78	7,800,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	15	2,296	2,296,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	18	2,357	2,357,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	11	2,100	2,100,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	28	140	1,400,000.00	0.00
\$ / R 31-Jan-18		P	Any day expiry	1	696	696,000.00	0.00
€ / R 31-Jan-18		P	Any day expiry	1	765	765,000.00	0.00
\$ / R 19-Mar-18	14.05	P	Foreign Exchange Future	9	147,262	147,262,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	32	160	160,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	2	10	10,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	3	24	24,000.00	0.00

<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>Total Futures</b>				<b>300</b>	<b>232,269</b>	<b>241,251,000.00</b>
<b>Total Options</b>				<b>8</b>	<b>21,417</b>	<b>21,417,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>308</b>	<b>253,686</b>	<b>262,668,000.00</b>