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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Nov-17			Any day expiry	2	40,200	40,200,000.00	0.00
\$ / R 15-Nov-17			Any day expiry	1	200	200,000.00	0.00
£ / R 1-Dec-17	19.19	C	Any day expiry	5	15,200	15,200,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	126	56,030	56,030,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	17	53	5,300,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	5	4,956	4,956,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	23	5,318	5,318,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	90	90,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	7	550	5,500,000.00	0.00
\$ / R 6-Feb-18	13.80	P	Any day expiry	6	35,000	35,000,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	2	3,000	3,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	623	623,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	6	1,500	1,500,000.00	0.00
€ / R 18-Jun-18		C	Foreign Exchange Future	17	35,280	35,280,000.00	0.00
\$ / R 24-Jul-18	15.72	C	Any day expiry	2	3,000	3,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	500	500,000.00	0.00
KES / R 17-Sep-18			Foreign Exchange Future	2	1,124	112,400,000.00	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>198</b>	<b>114,654</b>	<b>236,127,000.00</b>
<b>Total Options</b>				<b>29</b>	<b>88,470</b>	<b>88,470,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>227</b>	<b>203,124</b>	<b>324,597,000.00</b>