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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	109	74,471	74,471,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	13	65	6,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	6	1,020	1,020,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	10	1,536	1,536,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	6	500	5,000,000.00	0.00
\$ / R 19-Mar-18	15.69	C	Foreign Exchange Future	9	19,354	19,354,000.00	0.00
€ / R 19-Mar-18	16.39	P	Foreign Exchange Future	42	48,000	48,000,000.00	0.00
\$ / R 18-Jun-18	16.52	C	Foreign Exchange Future	4	264	264,000.00	0.00
€ / R 18-Jun-18	20.55	C	Foreign Exchange Future	4	440	440,000.00	0.00
\$ / R 31-Jul-18			Any day expiry	2	1,800	1,800,000.00	0.00
Total Futures				152	96,496	107,431,000.00	0.00
Total Options				53	50,954	50,954,000.00	0.00
Grand Total for Currency Future Turnover Summary				205	147,450	158,385,000.00	0.00