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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17	15.12	C	Foreign Exchange Future	176	183,904	183,904,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	20	2,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	9	827	827,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	9	575	575,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	7	6,930	6,930,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	2	1,008	1,008,000.00	0.00
\$ / R 19-Mar-18	14.57	C	Foreign Exchange Future	11	834	834,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	105	105,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	4	82	82,000.00	0.00
TRY / R 19-Mar-18			Foreign Exchange Future	3	866	866,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	1	3	3,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	14	120,600	120,600,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	2	2,000.00	0.00
€ / R 17-Sep-18	21.63	C	Foreign Exchange Future	1	41	41,000.00	0.00
Total Futures				214	75,456	78,336,000.00	0.00
Total Options				29	240,441	240,441,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				243	315,897	318,777,000.00	0.00
