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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 23-Nov-17			Any day expiry	1	300	300,000.00	0.00
\$ / R 19-Dec-17			Any day expiry	101	21,293	21,293,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	6	16	1,600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	27	4,075	4,075,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	21	8,040	8,040,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
CAD/ R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	2	150	1,500,000.00	0.00
\$ / R 19-Jan-18	13.75	P	Any day expiry	6	18,000	18,000,000.00	0.00
AU\$ / R 15-Jan-18			Any day expiry	1	5	5,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	1	3	3,000.00	0.00
\$ / R 19-Mar-18	14.20	C	Foreign Exchange Future	22	13,849	13,849,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	10,604	10,604,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	6	22,332	22,332,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	4	2,302	2,302,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	5,345	5,345,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	3	16,035	16,035,000.00	0.00
<b>Total Futures</b>				<b>206</b>	<b>105,018</b>	<b>108,447,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>18,036</b>	<b>18,036,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>213</b>	<b>123,054</b>	<b>126,483,000.00</b>	<b>0.00</b>