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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Dec-17			Any day expiry	1	60	60,000.00	0.00
\$ / R 4-Jan-18			Any day expiry	1	436	436,000.00	0.00
\$ / R 28-Feb-18		P	Any day expiry	2	173,530	173,530,000.00	0.00
€ / R 28-Feb-18		P	Any day expiry	2	209,462	209,462,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	38	58,459	58,459,000.00	0.00
€ / R 19-Mar-18		P	Foreign Exchange Future	6	314,618	314,618,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	4	1,936	1,936,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	3	1,150	1,150,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	100	100,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	0	0	0.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	2	1,772	1,772,000.00	0.00
Total Futures				44	329,808	329,808,000.00	0.00
Total Options				16	431,715	431,715,000.00	0.00
Grand Total for Currency Future Turnover Summary				60	761,523	761,523,000.00	0.00