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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-Nov-17			Any day expiry	2	500	500,000.00	0.00
€ / R 15-Nov-17			Any day expiry	1	21	21,000.00	0.00
\$ / R 23-Nov-17			Any day expiry	1	300	300,000.00	0.00
\$ / R 15-Dec-17			Any day expiry	1	14	14,000.00	0.00
£ / R 15-Dec-17			Any day expiry	1	8	8,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	160	47,487	47,487,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	16	47	4,700,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	7	634	634,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	10	1,584	1,584,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	60	60,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	2	150	1,500,000.00	0.00
\$ / R 29-Dec-17		C	Any day expiry	1	200	200,000.00	0.00
\$ / R 16-Jan-18			Any day expiry	2	300	300,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	1	1,480	1,480,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	21	19,730	19,730,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	4	313	313,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	4	4,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Jun-18	14.25	P	Foreign Exchange Future	6	187,052	187,052,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 29-Jun-18			Any day expiry	2	890	890,000.00	0.00
\$ / R 31-Aug-18			Any day expiry	2	1,132	1,132,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 28-Sep-18			Any day expiry	2	910	910,000.00	0.00
\$ / R 14-Sep-20			Foreign Exchange Future	1	184,000	184,000,000.00	0.00
<b>Total Futures</b>				<b>243</b>	<b>243,751</b>	<b>250,249,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>9</b>	<b>203,200</b>	<b>203,200,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>252</b>	<b>446,951</b>	<b>453,449,000.00</b>	<b>0.00</b>