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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17		P	Foreign Exchange Future	183	137,902	137,902,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	7	32	3,200,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	15	2,549	2,549,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	30	15,210	15,210,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	22	22,000.00	0.00
QUANTO £ / \$ 18-Dec-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 6-Feb-18		P	Any day expiry	6	35,000	35,000,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	1	1,332	1,332,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	90	69,077	69,077,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	55	55,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	7	3,283	3,283,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	75	75,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	9	1,228	1,228,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	92	9,200,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	1	5	5,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
€ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00
Total Futures				343	217,517	231,458,000.00
Total Options				18	48,400	48,400,000.00
Grand Total for Currency Future Turnover Summary				361	265,917	279,858,000.00