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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Nov-17			Any day expiry	2	3,008	3,008,000.00	0.00
\$ / R 4-Dec-17			Any day expiry	1	24	24,000.00	0.00
\$ / R 15-Dec-17			Any day expiry	1	17	17,000.00	0.00
€ / R 15-Dec-17			Any day expiry	1	3	3,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	138	58,705	58,705,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	10	1,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	15	1,134	1,134,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	10	249	249,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	3	500	500,000.00	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 18-Jan-18			Any day expiry	1	10,000	10,000,000.00	0.00
€ / R 31-Jan-18			Any day expiry	1	20	20,000.00	0.00
\$ / R 6-Feb-18			Any day expiry	1	7,000	7,000,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	2	2,195	2,195,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	35	90,837	90,837,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	200	200,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	4,065	4,065,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	4	4,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	8	338	338,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	500	500,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	228	228,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	200	200,000.00	0.00
Total Futures				220	94,740	95,910,000.00	0.00
Total Options				13	84,517	84,517,000.00	0.00
Grand Total for Currency Future Turnover Summary				233	179,257	180,427,000.00	0.00