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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	143	41,143	41,143,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 18-Dec-17	19.80	C	Foreign Exchange Future	9	2,385	2,385,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	20	2,289	2,289,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	50	50,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	1	30	300,000.00	0.00
\$ / R 19-Mar-18	13.79	C	Foreign Exchange Future	17	8,411	8,411,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	29	29,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	2	45	450,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	3	23,800	23,800,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	7	7,000.00	0.00
<b>Total Futures</b>				<b>190</b>	<b>47,649</b>	<b>49,314,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>9</b>	<b>30,550</b>	<b>30,550,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>199</b>	<b>78,199</b>	<b>79,864,000.00</b>	<b>0.00</b>