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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 15-Dec-17	13.78	C	Any day expiry	3	5,000	5,000,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	87	46,723	46,723,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	90	9,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	7	735	735,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	22	817	817,000.00	0.00
AU$ / R 18-Dec-17			Foreign Exchange Future	3	650	650,000.00	0.00
CAD/ R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	3	300	300,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
$ / R 9-Jan-18			Any day expiry	1	20	20,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	24	18,164	18,164,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	19,865	19,865,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	7	15,002	15,002,000.00	0.00
$ / R 18-Jun-18		C	Foreign Exchange Future	4	11,770	11,770,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	19	19,000.00	0.00
$ / R 14-Dec-18	12.96	P	Foreign Exchange Future	2	46,886	46,886,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**165**	**103,355**	**113,165,000.00**	**0.00**
Total Options				**8**	**62,886**	**62,886,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**173**	**166,241**	**176,051,000.00**	**0.00**