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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Dec-17			Any day expiry	1	241	241,000.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	91	128,994	128,994,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	7	1,034	1,034,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	22	3,922	3,922,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	1,756	1,756,000.00	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	1	100	100,000.00	0.00
CNH / R 18-Dec-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	2	200	2,000,000.00	0.00
TRY / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 31-Jan-18		C	Any day expiry	6	24,000	24,000,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	1	1,075	1,075,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	42	70,150	70,150,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	3	750	750,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	9	1,319	1,319,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	3	2,231	2,231,000.00	0.00
CAD/ R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Jun-18	13.50	P	Foreign Exchange Future	10	176,953	176,953,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	760	760,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	2	375	375,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	250	250,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	1	100	100,000.00	0.00
CHF / R 18-Jun-18			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO £ / \$ 18-Jun-18			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 11-Dec-18		C	Any day expiry	2	40,000	40,000,000.00	0.00
<b>Total Futures</b>				<b>166</b>	<b>111,112</b>	<b>115,702,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>56</b>	<b>344,708</b>	<b>344,708,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>222</b>	<b>455,820</b>	<b>460,410,000.00</b>	<b>0.00</b>