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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	91	473,565	473,565,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	0	0	0.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	74	165,672	165,672,000.00	0.00
¥ / R 18-Dec-17			Foreign Exchange Future	2	230	23,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	20	53,297	53,297,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	7	819	819,000.00	0.00
\$ / R 15-Jan-18		C	Any day expiry	2	50,000	50,000,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	223	679,273	679,273,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	4	252	25,200,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	17	163,932	163,932,000.00	0.00
¥ / R 19-Mar-18			Foreign Exchange Future	0	0	0.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	30	54,463	54,463,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	6	689	689,000.00	0.00
\$ / R 18-Jun-18	13.50	P	Foreign Exchange Future	10	175,950	175,950,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	794	794,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	3	512	512,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 24-Jul-18			Any day expiry	1	500	500,000.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	500	500,000.00
Total Futures				455	1,393,912	1,441,927,000.00
Total Options				42	426,789	426,789,000.00
Grand Total for Currency Future Turnover Summary				497	1,820,701	1,868,716,000.00