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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/12/2017

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			Foreign Exchange Future	267	138,835	138,835,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	30	1,949	1,949,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	70	37,796	37,796,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	18	9,174	9,174,000.00	0.00
CAD / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	9	750	750,000.00	0.00
\$ / R 31-Jan-18		C	Any day expiry	9	56,500	56,500,000.00	0.00
\$ / R 28-Feb-18		C	Any day expiry	2	17,000	17,000,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	264	167,014	167,014,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	30	1,751	1,751,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	132	54,007	54,007,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	13	7,160	7,160,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	27	147,097	147,097,000.00	0.00
£ / R 18-Jun-18		C	Foreign Exchange Future	5	3,100	3,100,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	1,690	1,690,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	2,670	2,670,000.00	0.00
\$ / R 24-Jul-18			Any day expiry	1	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Sep-18			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	2	250	250,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	3	1,550	1,550,000.00	0.00
Total Futures				868	442,294	442,294,000.00	0.00
Total Options				21	207,000	207,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				889	649,294	649,294,000.00	0.00