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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	121	48,890	48,890,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	16	44	4,400,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	9	1,775	1,775,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	13	3,285	3,285,000.00	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	1	100	100,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	4	250	2,500,000.00	0.00
QUANTO £ / \$ 18-Dec-17			Foreign Exchange Future	1	250	2,500,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	1	250	2,500,000.00	0.00
TRY / R 18-Dec-17			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 28-Feb-18	14.18	P	Any day expiry	120	90,000	90,000,000.00	0.00
€ / R 28-Feb-18	16.41	P	Any day expiry	162	114,748	114,748,000.00	0.00
\$ / R 19-Mar-18	14.20	P	Foreign Exchange Future	105	67,020	67,020,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 19-Mar-18	16.39	P	Foreign Exchange Future	146	127,800	127,800,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
CHF / R 19-Mar-18			Foreign Exchange Future	1	100	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
DKK / R 19-Mar-18			Foreign Exchange Future	1	100	1,000,000.00	0.00
QUANTO £ / \$ 19-Mar-18			Foreign Exchange Future	1	250	2,500,000.00	0.00
\$ / R 18-Jun-18	16.52	C	Foreign Exchange Future	9	1,905	1,905,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
¥ / R 18-Jun-18			Foreign Exchange Future	1	150	15,000,000.00	0.00
€ / R 18-Jun-18	20.55	C	Foreign Exchange Future	11	1,910	1,910,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	250	250,000.00	0.00
CHF / R 18-Jun-18			Foreign Exchange Future	1	100	100,000.00	0.00
DKK / R 18-Jun-18			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	2	800	800,000.00	0.00
\$ / R MAXI 17-Sep-18			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	250	250,000.00	0.00
Total Futures				204	62,948	94,934,000.00	0.00
Total Options				535	398,404	398,404,000.00	0.00
Grand Total for Currency Future Turnover Summary				739	461,352	493,338,000.00	0.00