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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17			Foreign Exchange Future	76	36,321	36,321,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	5	17	1,700,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	875	875,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	3	11,118	11,118,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	3	540	540,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	124	68,878	68,878,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	3	5	5,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	5	287	287,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	3	410	410,000.00	0.00
\$ / R 19-Mar-18	15.00	C	Foreign Exchange Future	8	24,900	24,900,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	350	350,000.00	0.00
<b>Total Futures</b>				<b>237</b>	<b>128,612</b>	<b>131,384,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>4</b>	<b>15,100</b>	<b>15,100,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>241</b>	<b>143,712</b>	<b>146,484,000.00</b>	<b>0.00</b>