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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Nov-17			Any day expiry	1	238	238,000.00	0.00
\$ / R 30-Nov-17			Any day expiry	1	500	500,000.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	260	89,095	89,095,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	32	5,084	5,084,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	13	993	993,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	10	10,000.00	0.00
\$ / R 29-Dec-17			Any day expiry	1	500	500,000.00	0.00
\$ / R 18-Jan-18	13.90	P	Any day expiry	6	20,000	20,000,000.00	0.00
\$ / R 31-Jan-18			Any day expiry	2	773	773,000.00	0.00
€ / R 31-Jan-18			Any day expiry	1	30	30,000.00	0.00
\$ / R 28-Feb-18			Any day expiry	1	500	500,000.00	0.00
£ / R 1-Mar-18			Any day expiry	1	17	17,000.00	0.00
\$ / R 19-Mar-18	14.79	C	Foreign Exchange Future	34	5,411	5,411,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	3	495	495,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	5	949	949,000.00	0.00
\$ / R 29-Mar-18			Any day expiry	2	569	569,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 29-Mar-18			Any day expiry	1	3	3,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	15	3,162	3,162,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 18-Jun-18	20.55	C	Foreign Exchange Future	8	662	662,000.00	0.00
€ / R 17-Sep-18		C	Foreign Exchange Future	6	246	246,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	2	21,624	21,624,000.00	0.00
\$ / R 13-Dec-19	20.00	C	Foreign Exchange Future	1	2,000	2,000,000.00	0.00
Total Futures				372	126,991	130,951,000.00	0.00
Total Options				34	25,910	25,910,000.00	0.00
Grand Total for Currency Future Turnover Summary				406	152,901	156,861,000.00	0.00