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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/11/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Nov-17			Any day expiry	2	475	475,000.00	0.00
\$ / R 6-Dec-17	14.30	C	Any day expiry	1	100	100,000.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	366	164,976	164,976,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	10	118	11,800,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	26	5,410	5,410,000.00	0.00
¥ / R 18-Dec-17			Foreign Exchange Future	1	30	3,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	37	5,619	5,619,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	12	4,304	4,304,000.00	0.00
CAD / R 18-Dec-17			Foreign Exchange Future	2	200	200,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
\$ / R 9-Jan-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 16-Jan-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 15-Feb-18			Any day expiry	1	10	10,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	54	70,643	70,643,000.00	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	6	540	540,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	29	8,030	8,030,000.00	0.00
AU\$ / R 19-Mar-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 18-Jun-18	13.30	P	Foreign Exchange Future	24	8,366	8,366,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	2	3,856	3,856,000.00	0.00
Total Futures				576	270,387	286,029,000.00	0.00
Total Options				5	3,200	3,200,000.00	0.00
Grand Total for Currency Future Turnover Summary				581	273,587	289,229,000.00	0.00