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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/12/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17	13.90	P	Foreign Exchange Future	194	421,127	421,127,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	19	31,133	31,133,000.00	0.00
¥ / R 18-Dec-17			Foreign Exchange Future	1	80	8,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	34	85,403	85,403,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	6	2,351	2,351,000.00	0.00
CAD / R 18-Dec-17			Foreign Exchange Future	1	550	550,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	2	600	600,000.00	0.00
DKK / R 18-Dec-17			Foreign Exchange Future	2	200	2,000,000.00	0.00
\$ / R 10-Jan-18			Any day expiry	2	626	626,000.00	0.00
\$ / R 31-Jan-18	12.80	P	Any day expiry	27	138,964	138,964,000.00	0.00
£ / R 31-Jan-18			Any day expiry	1	4	4,000.00	0.00
€ / R 31-Jan-18	16.50	C	Any day expiry	6	15,150	15,150,000.00	0.00
\$ / R 15-Mar-18			Any day expiry	2	2,756	2,756,000.00	0.00
\$ / R 19-Mar-18		P	Foreign Exchange Future	467	483,945	483,945,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	21	4,124	4,124,000.00	0.00
¥ / R 19-Mar-18			Foreign Exchange Future	2	85	8,500,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	62	10,708	10,708,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 19-Mar-18			Foreign Exchange Future	8	173	173,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	23	5,112	5,112,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	4	284	284,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	9	280	280,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	3	1,345	1,345,000.00	0.00
Total Futures				843	991,190	1,010,315,000.00	0.00
Total Options				54	213,820	213,820,000.00	0.00
Grand Total for Currency Future Turnover Summary				897	1,205,010	1,224,135,000.00	0.00