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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17		P	Foreign Exchange Future	135	124,839	124,839,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	386	38,600,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	19	2,003	2,003,000.00	0.00
€ / R 18-Sep-17	15.10	P	Foreign Exchange Future	34	29,690	29,690,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	1	1,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
\$ / R 30-Nov-17			Any day expiry	1	308	308,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	7	903	903,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	2	60	60,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	10	73	73,000.00	0.00
\$ / R 31-Jan-18	13.30	P	Any day expiry	8	33,000	33,000,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	5	1,800	1,800,000.00	0.00
Total Futures				200	87,713	127,277,000.00	0.00
Total Options				24	105,500	105,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				224	193,213	232,777,000.00	0.00