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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 4-Aug-17			Any day expiry	2	1,350	1,350,000.00	0.00
\$ / R 15-Aug-17		P	Any day expiry	1	1,000	1,000,000.00	0.00
€ / R 17-Aug-17	15.95	P	Any day expiry	15	35,000	35,000,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	132	29,500	29,500,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	6	469	469,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	13	911	911,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	50	50,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	2	300	3,000,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	5	2,030	20,300,000.00	0.00
\$ / R 29-Sep-17			Any day expiry	2	1,189	1,189,000.00	0.00
\$ / R 30-Nov-17			Any day expiry	1	1,500	1,500,000.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	18	23,537	23,537,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	2	225	225,000.00	0.00
\$ / R 31-Jan-18	13.25	P	Any day expiry	10	107,000	107,000,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	8	3,355	3,355,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	10	1,000,000.00	0.00
\$ / R 2-Jul-18			Any day expiry	3	300	300,000.00	0.00
<b>Total Futures</b>				<b>203</b>	<b>59,748</b>	<b>82,896,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>25</b>	<b>148,000</b>	<b>148,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>228</b>	<b>207,748</b>	<b>230,896,000.00</b>	<b>0.00</b>