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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 1-Sep-17	13.45	C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 18-Sep-17	14.55	C	Foreign Exchange Future	72	53,934	53,934,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	6	27	2,700,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	1,516	1,516,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	9	3,739	3,739,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	250	250,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 23-Oct-17	14.00	C	Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	4	2,000	2,000,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	220	220,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	20	20,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	7	1,908	1,908,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	2	760	760,000.00	0.00
<b>Total Futures</b>				<b>110</b>	<b>64,897</b>	<b>68,065,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>20,582</b>	<b>20,582,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>118</b>	<b>85,479</b>	<b>88,647,000.00</b>	<b>0.00</b>

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