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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 30-Aug-17			Any day expiry	1	202	202,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	74	19,015	19,015,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	3	12	1,200,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	4	404	404,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	509	509,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	2	30	300,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	10	3,484	3,484,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
$ / R 19-Mar-18	14.00	C	Foreign Exchange Future	11	5,792	5,792,000.00	0.00
€ / R 19-Mar-18		C	Foreign Exchange Future	2	1,286	1,286,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	3	651	651,000.00	0.00
$ / R 20-Jul-18			Any day expiry	1	1,000	1,000,000.00	0.00
Total Futures				**112**	**30,342**	**32,790,000.00**	**0.00**
Total Options				**3**	**2,053**	**2,053,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**115**	**32,395**	**34,843,000.00**	**0.00**