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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Aug-17			Any day expiry	2	1,107	1,107,000.00	0.00
€ / R 29-Aug-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	119	65,834	65,834,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	10	30	3,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	1,370	1,370,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	12	2,233	2,233,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	4	400	400,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	5	400	400,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	1	5,224	52,240,000.00	0.00
\$ / R 29-Sep-17			Any day expiry	2	925	925,000.00	0.00
\$ / R 18-Dec-17	14.40	C	Foreign Exchange Future	49	25,481	25,481,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	40	40,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	8	1,110	1,110,000.00	0.00
CAD/ R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00
\$ / R 19-Mar-18	13.50	C	Foreign Exchange Future	12	54,701	54,701,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	1,085	1,085,000.00	0.00
\$ / R 2-Jul-18			Any day expiry	3	1,050	1,050,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 20-Jul-18			Any day expiry	1	800	800,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	9	15,900	15,900,000.00	0.00
Total Futures				236	111,746	162,326,000.00	0.00
Total Options				16	67,000	67,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				252	178,746	229,326,000.00	0.00