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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Sep-17	14.00	C	Foreign Exchange Future	53	66,233	66,233,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	6	25	2,500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	7	4,792	4,792,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	3	500	500,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	2	20,000.00	0.00
$ / R 18-Dec-17		C	Foreign Exchange Future	36	43,905	43,905,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	6	6,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	5	4,614	4,614,000.00	0.00
CAD/ R 18-Dec-17			Foreign Exchange Future	5	400	400,000.00	0.00
$ / R 19-Mar-18			Foreign Exchange Future	1	3,820	3,820,000.00	0.00
Total Futures				**116**	**118,308**	**121,890,000.00**	**0.00**
Total Options				**6**	**6,250**	**6,250,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**122**	**124,558**	**128,140,000.00**	**0.00**