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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17			Foreign Exchange Future	116	391,678	391,678,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	25	19,766	19,766,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	55	5,500,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	32	14,492	14,492,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	4	18,441	18,441,000.00	0.00
\$ / R 29-Sep-17			Any day expiry	1	100	100,000.00	0.00
\$ / R 16-Oct-17			Any day expiry	1	662	662,000.00	0.00
\$ / R 17-Nov-17			Any day expiry	2	1,969	1,969,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	197	290,224	290,224,000.00	0.00
£ / R 18-Dec-17		C	Foreign Exchange Future	71	24,130	24,130,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	48	20,634	20,634,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	4	3,181	3,181,000.00	0.00
QUANTO £ / \$ 18-Dec-17			Foreign Exchange Future	1	2,626	26,260,000.00	0.00
TRY / R 18-Dec-17			Foreign Exchange Future	5	18,650	18,650,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	11	19,819	19,819,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	7	4,543	4,543,000.00	0.00
\$ / R 18-Jun-18		C	Foreign Exchange Future	3	1,339	1,339,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 20-Jul-18			Any day expiry	1	1,000	1,000,000.00
\$ / R 14-Dec-18			Foreign Exchange Future	14	4,013	4,013,000.00
<b>Total Futures</b>				<b>540</b>	<b>835,322</b>	<b>864,401,000.00</b>
<b>Total Options</b>				<b>5</b>	<b>3,000</b>	<b>3,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>545</b>	<b>838,322</b>	<b>867,401,000.00</b>