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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 29-Sep-17			Any day expiry	12	16,078	16,078,000.00	0.00
€ / R 27-Sep-17			Any day expiry	1	800	800,000.00	0.00
$ / R 6-Oct-17	13.35	P	Any day expiry	6	40,000	40,000,000.00	0.00
€ / R 3-Oct-17			Any day expiry	5	10,000	10,000,000.00	0.00
€ / R 11-Oct-17			Any day expiry	1	3,795	3,795,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	218	70,008	70,008,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	14	10,759	10,759,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	23	17,737	17,737,000.00	0.00
QUANTO € / $ 18-Dec-17			Foreign Exchange Future	2	5,120	51,200,000.00	0.00
$ / R 19-Mar-18	14.45	C	Foreign Exchange Future	19	81,417	81,417,000.00	0.00
$ / R 18-Jun-18	13.17	P	Foreign Exchange Future	12	3,743	3,743,000.00	0.00
$ / R 2-Jul-18			Any day expiry	1	50	50,000.00	0.00
$ / R 20-Jul-18			Any day expiry	1	1,000	1,000,000.00	0.00
Total Futures				**301**	**166,544**	**213,119,000.00**	**0.00**
Total Options				**15**	**93,968**	**93,968,000.00**	**0.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				**316**	**260,512**	**307,087,000.00**	**0.00**