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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Oct-17			Any day expiry	1	66	66,000.00	0.00
\$ / R 16-Oct-17			Any day expiry	1	360	360,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	98	39,146	39,146,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	10	5,829	5,829,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	4	1,619	1,619,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	3	2,960	2,960,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	1	420	420,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	1,246	1,246,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	2	1,005	1,005,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	1,499	1,499,000.00	0.00
Total Futures				124	54,160	54,250,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				124	54,160	54,250,000.00	0.00