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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Oct-17			Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 20-Oct-17		P	Any day expiry	7	10,187	10,187,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	152	46,755	46,755,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	10	5,061	5,061,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	8	1,475	1,475,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / \$ 18-Dec-17			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	16	2,271	2,271,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	3,000	3,000,000.00	0.00
Total Futures				194	64,019	65,099,000.00	0.00
Total Options				6	10,000	10,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				200	74,019	75,099,000.00	0.00