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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Jul-17			Any day expiry	1	11	11,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	83	33,701	33,701,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	6	6	600,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	894	894,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	330	330,000.00	0.00
AU$ / R 18-Sep-17			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / $ 18-Sep-17			Foreign Exchange Future	1	60	600,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	5	1,387	1,387,000.00	0.00
$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	12	12,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	8	758	758,000.00	0.00
$ / R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00
Total Futures				**121**	**37,425**	**39,153,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**121**	**37,425**	**39,153,000.00**	**0.00**