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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Jul-17			Any day expiry	1	969	969,000.00	0.00
€ / R 27-Jul-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	13	13,000.00	0.00
£ / R 31-Jul-17			Any day expiry	1	25	25,000.00	0.00
\$ / R 18-Sep-17		P	Foreign Exchange Future	89	86,853	86,853,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	5	33,767	33,767,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	16	12,751	12,751,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	300	300,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	2	300	3,000,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	4	1,944	19,440,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	11	10,835	10,835,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	5	1,500	1,500,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	550	550,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	250	250,000.00	0.00
CAD / R 18-Dec-17			Foreign Exchange Future	6	500	500,000.00	0.00
CHF / R 18-Dec-17			Foreign Exchange Future	3	250	250,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 19-Mar-18			Foreign Exchange Future	14	499,710	499,710,000.00
Total Futures				150	160,058	182,333,000.00
Total Options				20	491,280	491,280,000.00
Grand Total for Currency Future Turnover Summary				170	651,338	673,613,000.00