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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Jul-17			Any day expiry	3	15,000	15,000,000.00	0.00
\$ / R 27-Jul-17			Any day expiry	1	909	909,000.00	0.00
€ / R 27-Jul-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 29-Aug-17			Any day expiry	1	910	910,000.00	0.00
€ / R 29-Aug-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 18-Sep-17		P	Foreign Exchange Future	411	224,572	224,572,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	4	8	800,000.00	0.00
£ / R 18-Sep-17		C	Foreign Exchange Future	39	9,219	9,219,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	29	2,805	2,805,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	5	85	85,000.00	0.00
QUANTO £ / \$ 18-Sep-17			Foreign Exchange Future	1	20	200,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	1	60	600,000.00	0.00
\$ / R 27-Sep-17			Any day expiry	1	912	912,000.00	0.00
€ / R 27-Sep-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 27-Oct-17			Any day expiry	1	913	913,000.00	0.00
€ / R 27-Oct-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 28-Nov-17			Any day expiry	1	915	915,000.00	0.00
€ / R 28-Nov-17			Any day expiry	1	800	800,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	25	7,289	7,289,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	5	530	530,000.00	0.00
¥ / R 18-Dec-17			Foreign Exchange Future	0	0	0.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	4	700	700,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	270	270,000.00	0.00
\$ / R 27-Dec-17			Any day expiry	1	916	916,000.00	0.00
€ / R 27-Dec-17			Any day expiry	1	800	800,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	10	10,000.00	0.00
Total Futures				533	222,137	224,144,000.00	0.00
Total Options				10	48,711	48,711,000.00	0.00
Grand Total for Currency Future Turnover Summary				543	270,848	272,855,000.00	0.00