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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Jul-17			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 11-Aug-17	13.20	C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	84	49,886	49,886,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	4	4	400,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	9	952	952,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	34	3,400,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	13	1,204	1,204,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	30	30,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	2	12,960	129,600,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	7	2,562	2,562,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	29	29,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	15	1,893	1,893,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	100,000	100,000,000.00	0.00
£ / R 17-Sep-18			Foreign Exchange Future	2	3,308	3,308,000.00	0.00
\$ / R 28-Jul-20			Any day expiry	1	184,000	184,000,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Total Futures</b>				<b>143</b>	<b>358,863</b>	<b>479,364,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>20,000</b>	<b>20,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>148</b>	<b>378,863</b>	<b>499,364,000.00</b>	<b>0.00</b>