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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/07/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Jul-17			Any day expiry	6	11,773	11,773,000.00	0.00
£ / R 31-Jul-17			Any day expiry	1	25	25,000.00	0.00
€ / R 31-Jul-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 31-Aug-17			Any day expiry	1	3,000	3,000,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	158	127,854	127,854,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	6	14	1,400,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	6	297	297,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	16	1,597	1,597,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	5	141	141,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
QUANTO £ / \$ 18-Sep-17			Foreign Exchange Future	1	7,810	78,100,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	2	19,858	198,580,000.00	0.00
\$ / R 28-Nov-17			Any day expiry	2	1,075	1,075,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	9	1,815	1,815,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	12	141	141,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	19	52,349	52,349,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				248	228,006	480,249,000.00
Total Options						
Grand Total for Currency Future Turnover Summary				248	228,006	480,249,000.00