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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/08/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 18-Aug-17			Any day expiry	10	10,000	10,000,000.00	0.00
\$ / R 18-Sep-17	13.25	P	Foreign Exchange Future	157	66,164	66,164,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	15	1,575	1,575,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	20	5,092	5,092,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	88	88,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	6	6,000.00	0.00
\$ / R 9-Nov-17		C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	19	9,415	9,415,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	800	800,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	800	800,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	5	10,010	10,010,000.00	0.00
Total Futures				228	103,650	103,650,000.00	0.00
Total Options				5	10,300	10,300,000.00	0.00
Grand Total for Currency Future Turnover Summary				233	113,950	113,950,000.00	0.00