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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Sep-17		P	Any day expiry	84	97,535	97,535,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	14	67	6,700,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	2	2,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	19	14,034	14,034,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	25	44,529	44,529,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	5	35	3,500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	2	2,827	2,827,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	20	6,842	6,842,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	4	2,377	2,377,000.00	0.00
Total Futures				167	127,998	138,096,000.00	0.00
Total Options				7	40,250	40,250,000.00	0.00
Grand Total for Currency Future Turnover Summary				174	168,248	178,346,000.00	0.00