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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-May-17			Any day expiry	1	100	100,000.00	0.00
£ / R 31-May-17			Any day expiry	1	44	44,000.00	0.00
\$ / R 12-Jun-17		P	Any day expiry	1	100	100,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	152	91,125	91,125,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	18	2,590	2,590,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	2	6,386	638,600,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	24	2,626	2,626,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	2	400	400,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 7-Jul-17			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 17-Aug-17	13.35	P	Any day expiry	7	34,000	34,000,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	17	5,992	5,992,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	210	210,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	700	700,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	6	921	921,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	2	500	500,000.00	0.00
<b>Total Futures</b>				<b>234</b>	<b>112,820</b>	<b>745,682,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>10</b>	<b>34,126</b>	<b>34,126,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>244</b>	<b>146,946</b>	<b>779,808,000.00</b>	<b>0.00</b>