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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	230	70,423	70,423,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	12	6,951	6,951,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	11	141	141,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	5	6,906	6,906,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	17	2,309	2,309,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	8	1,500	1,500,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	42	122,673	122,673,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	2	500	500,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	3	1,657	1,657,000.00	0.00
<b>Total Futures</b>				<b>305</b>	<b>117,982</b>	<b>118,477,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>26</b>	<b>95,083</b>	<b>95,083,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>331</b>	<b>213,065</b>	<b>213,560,000.00</b>	<b>0.00</b>