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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	186	101,372	101,372,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	12	182	18,200,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	7	548	548,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	8	4,360	4,360,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	3	750	750,000.00	0.00
\$ / R 18-Sep-17		P	Foreign Exchange Future	95	167,198	167,198,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	4	309	30,900,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	7	2,951	2,951,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	11	281	281,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	14	14,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	20	3,265	3,265,000.00	0.00
€ / R 18-Dec-17	16.53	C	Foreign Exchange Future	13	266,500	266,500,000.00	0.00
<b>Total Futures</b>				<b>345</b>	<b>230,795</b>	<b>279,404,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>23</b>	<b>316,935</b>	<b>316,935,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>368</b>	<b>547,730</b>	<b>596,339,000.00</b>	<b>0.00</b>