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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17	12.70	C	Foreign Exchange Future	360	483,506	483,506,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	14	47	4,700,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	47	8,869	8,869,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	5,930	593,000,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	33	7,849	7,849,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	10	6,229	6,229,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	2	77	770,000.00	0.00
\$ / R 12-Jul-17	12.65	P	Any day expiry	2	131	131,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	431	511,921	511,921,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	57	10,446	10,446,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	5	5,930	593,000,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	46	8,273	8,273,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	14	6,229	6,229,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
QUANTO € / \$ 18-Sep-17			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	4	175	175,000.00	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	2	103	103,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	14	113,681	113,681,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	2	4	4,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	4	203	203,000.00	0.00
Total Futures				1,044	1,016,288	2,197,340,000.00	0.00
Total Options				9	153,569	153,569,000.00	0.00
Grand Total for Currency Future Turnover Summary				1,053	1,169,857	2,350,909,000.00	0.00