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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	174	188,826	188,826,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	7	700,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	18	16,122	16,122,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	27	38,612	38,612,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	18	21,645	21,645,000.00	0.00
CHF / R 19-Jun-17			Foreign Exchange Future	1	6	6,000.00	0.00
CNH / R 19-Jun-17			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 18-Jul-17		P	Any day expiry	2	68,000	68,000,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	238	238,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	244	180,051	180,051,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	5	71	7,100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	32	14,936	14,936,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	41	7,368	7,368,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	15	20,115	20,115,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	6	6,000.00	0.00
CNH / R 18-Sep-17			Foreign Exchange Future	1	10	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	27	170,764	170,764,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	0	0	0.00	0.00
€ / R 18-Dec-17		C	Foreign Exchange Future	14	273,588	273,588,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	3	30	30,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	1,810	1,810,000.00	0.00
Total Futures				606	603,859	614,497,000.00	0.00
Total Options				26	398,520	398,520,000.00	0.00
Grand Total for Currency Future Turnover Summary				632	1,002,379	1,013,017,000.00	0.00