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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	172	406,574	406,574,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	6	13	1,300,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	45	33,931	33,931,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	4	6,107	610,700,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	32	71,748	71,748,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	8	14,051	14,051,000.00	0.00
CAD/ R 19-Jun-17			Foreign Exchange Future	1	6,987	6,987,000.00	0.00
CHF / R 19-Jun-17			Foreign Exchange Future	9	1,358	1,358,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	4,226	42,260,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 30-Jun-17			Any day expiry	2	2,200	2,200,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	2	2,320	2,320,000.00	0.00
\$ / R 18-Sep-17	12.75	P	Foreign Exchange Future	373	346,261	346,261,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	53	17,371	17,371,000.00	0.00
¥ / R 18-Sep-17			Foreign Exchange Future	1	55	5,500,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	34	49,230	49,230,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	4	322	322,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
CHF / R 18-Sep-17			Foreign Exchange Future	9	2,430	2,430,000.00	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	4,226	42,260,000.00	0.00
\$ / R 29-Sep-17			Any day expiry	1	730	730,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	22	15,148	15,148,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	2,047	2,047,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	8	16,576	16,576,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	3	3,840	3,840,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	73	73,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	140	140,000.00	0.00
\$ / R 18-Jun-18	15.11	C	Foreign Exchange Future	3	2,280	2,280,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	27	27,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	1	1	1,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 17-Sep-18		C	Foreign Exchange Future	6	7,650	7,650,000.00	0.00
<b>Total Futures</b>				<b>790</b>	<b>948,058</b>	<b>1,637,746,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>20</b>	<b>70,080</b>	<b>70,080,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>810</b>	<b>1,018,138</b>	<b>1,707,826,000.00</b>	<b>0.00</b>