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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Jun-17			Foreign Exchange Future	179	80,795	80,795,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	5	500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	7	2,920	2,920,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	17	5,080	5,080,000.00	0.00
$ / R 30-Jun-17			Any day expiry	2	1,500	1,500,000.00	0.00
$ / R 4-Aug-17			Any day expiry	2	1,350	1,350,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	52	16,366	16,366,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	4	700	700,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	680	680,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	8	42	42,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	7	83	83,000.00	0.00
Total Futures				**285**	**109,521**	**110,016,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**285**	**109,521**	**110,016,000.00**	**0.00**