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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-Jun-17			Any day expiry	8	30,000	30,000,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	194	53,889	53,889,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	11	30	3,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	10	1,748	1,748,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	10	5,930	593,000,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	22	1,302	1,302,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	3	310	310,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	3	15	150,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	4	260	2,600,000.00	0.00
£ / R 30-Jun-17			Any day expiry	1	3	3,000.00	0.00
\$ / R 14-Jul-17			Any day expiry	1	720	720,000.00	0.00
\$ / R 17-Jul-17			Any day expiry	1	1,070	1,070,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	75	35,490	35,490,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	412	412,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	127	127,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	10	539	539,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	3	3	3,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 19-Mar-18			Foreign Exchange Future	1	142	142,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	1	382	382,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	542	542,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				360	103,319	696,329,000.00	0.00
Total Options				8	29,700	29,700,000.00	0.00
Grand Total for Currency Future Turnover Summary				368	133,019	726,029,000.00	0.00