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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jun-17			Any day expiry	1	450	450,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	176	671,190	671,190,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	8	20	2,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	16	3,991	3,991,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	20	37,396	37,396,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	3	209	209,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	2	100	1,000,000.00	0.00
\$ / R 12-Jul-17	12.65	P	Any day expiry	1	200	200,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	168	605,503	605,503,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	11	1,227	1,227,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	17	36,954	36,954,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	3	209	209,000.00	0.00
CHF / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	8	10,261	10,261,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	2	264	264,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
<b>Total Futures</b>				<b>437</b>	<b>1,348,644</b>	<b>1,353,504,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>6</b>	<b>20,200</b>	<b>20,200,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>443</b>	<b>1,368,844</b>	<b>1,373,704,000.00</b>	<b>0.00</b>