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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Jun-17			Any day expiry	2	3,000	3,000,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	8	8,000.00	0.00
€ / R 31-Jul-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	195	152,803	152,803,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	21	2,100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	9	1,568	1,568,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	13	12,667	12,667,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	2	2,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	4	600	6,000,000.00	0.00
\$ / R 18-Dec-17	13.25	C	Foreign Exchange Future	57	116,828	116,828,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	3	12	12,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	3	185	185,000.00	0.00
\$ / R 18-Jun-18	12.96	P	Foreign Exchange Future	3	5,400	5,400,000.00	0.00
\$ / R 17-Sep-18		P	Foreign Exchange Future	6	8,500	8,500,000.00	0.00
<b>Total Futures</b>				<b>243</b>	<b>154,402</b>	<b>161,881,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>58</b>	<b>147,194</b>	<b>147,194,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>301</b>	<b>301,596</b>	<b>309,075,000.00</b>	<b>0.00</b>

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