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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17		P	Foreign Exchange Future	186	131,881	131,881,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	6	5,408	5,408,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	8	10,570	10,570,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	2	300	3,000,000.00	0.00
QUANTO £ / \$ 18-Sep-17			Foreign Exchange Future	1	2,100	21,000,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	20	20,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	4	4,614	4,614,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	20	21,940	21,940,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	2	840	840,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	580	580,000.00	0.00
\$ / R 18-Jun-18	15.14	C	Foreign Exchange Future	2	4,776	4,776,000.00	0.00
Total Futures				220	139,713	162,303,000.00	0.00
Total Options				15	43,326	43,326,000.00	0.00
Grand Total for Currency Future Turnover Summary				235	183,039	205,629,000.00	0.00