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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Sep-17		C	Foreign Exchange Future	122	87,581	87,581,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	0	0	0.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	10	2,855	2,855,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	2,109	2,109,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	0	0	0.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	2	300	3,000,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	5	1,900	1,900,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	0	0	0.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	0	0	0.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	0	0	0.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	4	4,000.00	0.00
\$ / R 19-Mar-18	12.50	P	Foreign Exchange Future	6	30,215	30,215,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	0	0	0.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	0	0	0.00	0.00
Total Futures				145	84,864	87,564,000.00	0.00
Total Options				6	40,100	40,100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Grand Total for Currency Future Turnover Summary				151	124,964	127,664,000.00	0.00
