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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Jul-17			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 31-Aug-17			Any day expiry	1	205	205,000.00	0.00
\$ / R 18-Sep-17	13.63	P	Foreign Exchange Future	108	49,464	49,464,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	300	300,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	6	59	59,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	3	57	57,000.00	0.00
DKK / R 18-Sep-17			Foreign Exchange Future	1	150	1,500,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	2	420	420,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	3	10,105	10,105,000.00	0.00
<b>Total Futures</b>				<b>120</b>	<b>41,910</b>	<b>43,260,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>20,850</b>	<b>20,850,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>128</b>	<b>62,760</b>	<b>64,110,000.00</b>	<b>0.00</b>