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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/06/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 30-Jun-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 14-Jul-17			Any day expiry	1	7	7,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	5	2,116	2,116,000.00	0.00
£ / R 31-Jul-17			Any day expiry	1	25	25,000.00	0.00
€ / R 31-Jul-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	146	72,976	72,976,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	8	31	3,100,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	5	4,586	4,586,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	14	992	992,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	200	200,000.00	0.00
CAD/ R 18-Sep-17			Foreign Exchange Future	4	300	300,000.00	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	7	2,385	2,385,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	1	100,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	8	8,000.00	0.00
CAD/ R 18-Dec-17			Foreign Exchange Future	4	350	350,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	9	35,395	35,395,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	629	629,000.00	0.00

<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>Total Futures</b>				<b>201</b>	<b>64,705</b>	<b>69,223,000.00</b>
<b>Total Options</b>				<b>10</b>	<b>55,450</b>	<b>55,450,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>211</b>	<b>120,155</b>	<b>124,673,000.00</b>