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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-May-17			Any day expiry	3	2,500	2,500,000.00	0.00
\$ / R 12-May-17	13.55	C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 17-May-17		P	Any day expiry	1	100	100,000.00	0.00
\$ / R 7-Jun-17		C	Any day expiry	3	51,000	51,000,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	209	112,338	112,338,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	16	7,792	7,792,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	19	1,527	1,527,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	15	6,476	6,476,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	3	570	570,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	3	700	700,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	8	101	101,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	5	5,400	5,400,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	1	1,500	1,500,000.00	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>285</b>	<b>134,242</b>	<b>134,512,000.00</b>
<b>Total Options</b>				<b>10</b>	<b>61,802</b>	<b>61,802,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>295</b>	<b>196,044</b>	<b>196,314,000.00</b>