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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Apr-17			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 19-Apr-17		C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 12-May-17		C	Any day expiry	1	750	750,000.00	0.00
\$ / R 19-May-17			Any day expiry	1	570	570,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	271	303,608	303,608,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	15	1,050	1,050,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	24	2,389	2,389,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	7	6,782	6,782,000.00	0.00
CAD/ R 19-Jun-17			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 18-Sep-17	13.63	P	Foreign Exchange Future	134	233,732	233,732,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	160	160,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	14	2,172	2,172,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	4,209	4,209,000.00	0.00
<b>Total Futures</b>				<b>372</b>	<b>329,485</b>	<b>329,782,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>105</b>	<b>231,950</b>	<b>231,950,000.00</b>	<b>0.00</b>

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<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>Grand Total for Currency Future Turnover Summary</b>				<b>477</b>	<b>561,435</b>	<b>561,732,000.00</b>	<b>0.00</b>

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