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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 21-Apr-17			Any day expiry	2	140	140,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	891	891,000.00	0.00
\$ / R 12-May-17		C	Any day expiry	6	40,000	40,000,000.00	0.00
\$ / R 31-May-17			Any day expiry	1	1,200	1,200,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	98	148,502	148,502,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	20	2,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	10	60,291	60,291,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	3	237	23,700,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	10	19,020	19,020,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	3	115	1,150,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	2	3,500	3,500,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	3	153	153,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	33	33,000.00	0.00
\$ / R 27-Sep-17			Any day expiry	1	38	38,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	18	1,578	1,578,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	2	8,495	8,495,000.00	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>155</b>	<b>234,318</b>	<b>260,796,000.00</b>
<b>Total Options</b>				<b>9</b>	<b>49,995</b>	<b>49,995,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>164</b>	<b>284,313</b>	<b>310,791,000.00</b>