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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	97	58,382	58,382,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	17	1,700,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	182	182,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	14	1,835	1,835,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	4	309	309,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	47	47,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	18	18,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	2	600	600,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	2	200	200,000.00	0.00
<b>Total Futures</b>				<b>121</b>	<b>52,336</b>	<b>54,019,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>9</b>	<b>10,254</b>	<b>10,254,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>130</b>	<b>62,590</b>	<b>64,273,000.00</b>	<b>0.00</b>