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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Feb-17			Any day expiry	8	6,454	6,454,000.00	0.00
£ / R 28-Feb-17			Any day expiry	1	48	48,000.00	0.00
€ / R 28-Feb-17			Any day expiry	1	35	35,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	145	58,874	58,874,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	9	2,836	2,836,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	8	3,675	3,675,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	3	305	305,000.00	0.00
QUANTO £ / \$ 13-Mar-17			Foreign Exchange Future	2	1,351	13,510,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	2	60	600,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	8	10,968	10,968,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	117	117,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	26	6,021	6,021,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	15	11,621	11,621,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	90	90,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	2,274	2,274,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	4	380	380,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	180	180,000.00	0.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	310	310,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				236	105,554	118,253,000.00
Total Options				1	45	45,000.00
Grand Total for Currency Future Turnover Summary				237	105,599	118,298,000.00