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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	110	99,121	99,121,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	3	30	3,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	18	5,584	5,584,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	21	2,438	2,438,000.00	0.00
AUS\$ / R 13-Mar-17			Foreign Exchange Future	2	59	59,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	3	3,000.00	0.00
€ / R 13-Apr-17			Any day expiry	1	23	23,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	7	7,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	59	121,496	121,496,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	400	40,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	6	5,120	5,120,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	5	2,090	2,090,000.00	0.00
AUS\$ / R 19-Jun-17			Foreign Exchange Future	1	9	9,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	2	525	525,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	7	7,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	3	177	177,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	3	2,539	2,539,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	3	1,588	1,588,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AUS / R 18-Dec-17			Foreign Exchange Future	2	4,397	4,397,000.00	0.00
<b>Total Futures</b>				<b>245</b>	<b>245,613</b>	<b>288,183,000.00</b>	<b>0.00</b>
<b>Total Options</b>							
<b>Grand Total for Currency Future Turnover Summary</b>				<b>245</b>	<b>245,613</b>	<b>288,183,000.00</b>	<b>0.00</b>