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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	164	344,986	344,986,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	31	54,571	54,571,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	2	78	7,800,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	27	62,921	62,921,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	4	8,696	8,696,000.00	0.00
CNH / R 13-Mar-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 27-Mar-17	13.12	C	Any day expiry	4	20,000	20,000,000.00	0.00
\$ / R 10-Apr-17	13.75	C	Any day expiry	3	2,100	2,100,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	199	140,359	140,359,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	27	16,741	16,741,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	18	1,800,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	22	10,962	10,962,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	4	122	122,000.00	0.00
CNH / R 19-Jun-17			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 18-Sep-17	14.20	C	Foreign Exchange Future	14	11,724	11,724,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	1,589	1,589,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	1	1,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	4	146	146,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	2,345	2,345,000.00	0.00
Total Futures				496	647,439	657,303,000.00	0.00
Total Options				16	29,960	29,960,000.00	0.00
Grand Total for Currency Future Turnover Summary				512	677,399	687,263,000.00	0.00