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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Mar-17			Any day expiry	1	60	60,000.00	0.00
\$ / R 4-Apr-17	13.00	C	Any day expiry	4	30,000	30,000,000.00	0.00
\$ / R 25-Apr-17		C	Any day expiry	1	100	100,000.00	0.00
£ / R 24-Apr-17			Any day expiry	1	10	10,000.00	0.00
\$ / R 19-Jun-17	12.00	P	Foreign Exchange Future	372	314,811	314,811,000.00	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	22	5,037	5,037,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	20	6,119	6,119,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	10	48	48,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	50	500,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	4	80	800,000.00	0.00
TRY / R 19-Jun-17			Foreign Exchange Future	1	19,800	19,800,000.00	0.00
\$ / R 18-Sep-17	12.50	P	Foreign Exchange Future	48	27,020	27,020,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	4	4,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	78	14,923	14,923,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	6	18	1,800,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-18			Foreign Exchange Future	1	200	200,000.00	0.00
\$ / R 18-Jun-18		P	Foreign Exchange Future	4	2,680	2,680,000.00	0.00
Total Futures				535	307,828	313,750,000.00	0.00
Total Options				44	113,163	113,163,000.00	0.00
Grand Total for Currency Future Turnover Summary				579	420,991	426,913,000.00	0.00