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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 24-Apr-17			Any day expiry	1	10	10,000.00	0.00
CNH/R 24-Apr-17			Any day expiry	1	362	3,620,000.00	0.00
CNH/R 2-May-17			Any day expiry	1	362	3,620,000.00	0.00
\$ / R 8-May-17		C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 15-May-17		P	Any day expiry	1	300	300,000.00	0.00
\$ / R 31-May-17			Any day expiry	4	1,403	1,403,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	229	290,927	290,927,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	20	2,000,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	28	148,054	148,054,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	13	17,715	17,715,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	101	101,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	4	120	1,200,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	3	15	150,000.00	0.00
\$ / R 14-Jul-17			Any day expiry	1	4	4,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	13	1,140	1,140,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	3	450	450,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	200	200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	5	707	707,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	5	7,853	7,853,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	250	250,000.00	0.00
Total Futures				316	469,437	479,742,000.00	0.00
Total Options				6	5,562	5,562,000.00	0.00
Grand Total for Currency Future Turnover Summary				322	474,999	485,304,000.00	0.00