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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Apr-17			Any day expiry	8	6,069	6,069,000.00	0.00
£ / R 28-Apr-17			Any day expiry	3	181	181,000.00	0.00
€ / R 28-Apr-17			Any day expiry	2	5	5,000.00	0.00
\$ / R 4-May-17	13.21	C	Any day expiry	6	15,000	15,000,000.00	0.00
\$ / R 17-May-17		P	Any day expiry	1	100	100,000.00	0.00
\$ / R 31-May-17			Any day expiry	4	2,905	2,905,000.00	0.00
£ / R 31-May-17			Any day expiry	1	13	13,000.00	0.00
€ / R 31-May-17			Any day expiry	1	4	4,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	146	1,125,485	1,125,485,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	59	5,900,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	17	261,689	261,689,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	27	320,729	320,729,000.00	0.00
AUS\$ / R 19-Jun-17			Foreign Exchange Future	2	400	400,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	2	10	100,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	5	421	421,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	25	25,000.00	0.00
AUS\$ / R 18-Sep-17			Foreign Exchange Future	5	1,400	1,400,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 18-Dec-17			Foreign Exchange Future	2	1,000	1,000,000.00
AU\$ / R 18-Dec-17			Foreign Exchange Future	3	600	600,000.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	20,000	20,000,000.00
Total Futures				235	1,741,005	1,747,026,000.00
Total Options				7	15,100	15,100,000.00
Grand Total for Currency Future Turnover Summary				242	1,756,105	1,762,126,000.00