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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 23-Feb-17			Any day expiry	1	1,200	1,200,000.00	0.00
\$ / R 28-Feb-17			Any day expiry	1	39	39,000.00	0.00
£ / R 28-Feb-17			Any day expiry	1	19	19,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	271	58,794	58,794,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	31	3,100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	18	6,780	6,780,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	19	1,285	1,285,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	8	3,482	3,482,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	2	20	200,000.00	0.00
SGD / R 13-Mar-17			Foreign Exchange Future	1	377	377,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	115	115,000.00	0.00
\$ / R 12-Apr-17	13.66	C	Any day expiry	7	3,383	3,383,000.00	0.00
£ / R 13-Apr-17			Any day expiry	1	12	12,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	4	1,361	1,361,000.00	0.00
£ / R 28-Apr-17			Any day expiry	1	79	79,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	12	2,681	2,681,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	130	130,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	4	55	55,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
€ / R 18-Sep-17			Foreign Exchange Future	1	35	35,000.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	50	50,000.00
Total Futures				356	76,659	79,908,000.00
Total Options				6	3,269	3,269,000.00
Grand Total for Currency Future Turnover Summary				362	79,928	83,177,000.00