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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 6-Feb-17			Any day expiry	1	349	349,000.00	0.00
€ / R 20-Feb-17			Any day expiry	1	349	349,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	110	38,711	38,711,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	8	800,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	14	364	364,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	13	11,373	11,373,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	8	7,749	7,749,000.00	0.00
HK\$/R 13-Mar-17			Foreign Exchange Future	9	15,710	157,100,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	30	300,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	19	19,000.00	0.00
£ / R 13-Apr-17			Any day expiry	1	16	16,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	11	752	752,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	40	40,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	11	11,195	11,195,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	20	20,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	17	17,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Total Futures</b>				<b>180</b>	<b>75,762</b>	<b>218,214,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>11,040</b>	<b>11,040,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>187</b>	<b>86,802</b>	<b>229,254,000.00</b>	<b>0.00</b>