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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17	13.30	C	Foreign Exchange Future	180	269,924	269,924,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	8	800,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	22	23,735	23,735,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	29	68,703	68,703,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	6	20,257	20,257,000.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	9	1,362	1,362,000.00	0.00
HK\$/R 13-Mar-17			Foreign Exchange Future	1	15,930	159,300,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	19,800	19,800,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	9	9,000.00	0.00
€ / R 31-Mar-17			Any day expiry	1	8	8,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	229	182,677	182,677,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	28	2,800,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	35	20,442	20,442,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	45	68,212	68,212,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	12	20,212	20,212,000.00	0.00
CHF / R 19-Jun-17			Foreign Exchange Future	11	2,718	2,718,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
QUANTO € / \$	19-Jun-17		Foreign Exchange Future	3	55	550,000.00	0.00
TRY / R	19-Jun-17		Foreign Exchange Future	5	19,800	19,800,000.00	0.00
\$ / R	18-Sep-17		Foreign Exchange Future	12	6,467	6,467,000.00	0.00
€ / R	18-Sep-17		Foreign Exchange Future	1	5,500	5,500,000.00	0.00
\$ / R	18-Dec-17		Foreign Exchange Future	6	1,487	1,487,000.00	0.00
\$ / R	18-Jun-18		Foreign Exchange Future	2	2	2,000.00	0.00
Total Futures				605	673,710	822,525,000.00	0.00
Total Options				12	73,640	73,640,000.00	0.00
Grand Total for Currency Future Turnover Summary				617	747,350	896,165,000.00	0.00