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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Mar-17			Any day expiry	1	187	187,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	12	12,000.00	0.00
\$ / R 10-Apr-17		C	Any day expiry	5	30,001	30,001,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	3	1,500	1,500,000.00	0.00
\$ / R 19-Jun-17	13.80	C	Foreign Exchange Future	363	155,640	155,640,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	24	2,400,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	27	3,767	3,767,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	23	3,135	3,135,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	5	19	19,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	381	3,810,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	1	380	380,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	18	3,837	3,837,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	35	35,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 18-Dec-17	12.00	P	Foreign Exchange Future	127	88,628	88,628,000.00	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>543</b>	<b>157,914</b>	<b>164,709,000.00</b>
<b>Total Options</b>				<b>41</b>	<b>129,662</b>	<b>129,662,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>584</b>	<b>287,576</b>	<b>294,371,000.00</b>