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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Mar-17			Any day expiry	5	6,420	6,420,000.00	0.00
£ / R 31-Mar-17			Any day expiry	2	270	270,000.00	0.00
€ / R 31-Mar-17			Any day expiry	1	9	9,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	4	1,031	1,031,000.00	0.00
£ / R 25-Apr-17			Any day expiry	1	23	23,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	606	579,947	579,947,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	27	2,235	2,235,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	36	3,139	3,139,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	14	7,321	7,321,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 31-Jul-17			Any day expiry	2	2,375	2,375,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	31	12,740	12,740,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	4	4,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	5	291	291,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	75	748,426	748,426,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	1	570	570,000.00	0.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	700	700,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	2	31	3,100,000.00	0.00
Total Futures				782	799,713	804,051,000.00	0.00
Total Options				36	565,850	565,850,000.00	0.00
Grand Total for Currency Future Turnover Summary				818	1,365,563	1,369,901,000.00	0.00