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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/04/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 4-Apr-17			Any day expiry	6	55,400	55,400,000.00	0.00
\$ / R 13-Apr-17			Any day expiry	1	239	239,000.00	0.00
£ / R 13-Apr-17			Any day expiry	1	12	12,000.00	0.00
€ / R 13-Apr-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 25-Apr-17			Any day expiry	2	40	40,000.00	0.00
\$ / R 2-May-17	12.72	P	Any day expiry	8	30,000	30,000,000.00	0.00
\$ / R 19-Jun-17	14.50	C	Foreign Exchange Future	485	773,364	773,364,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	24	2,532	2,532,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	35	1,452	1,452,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	75	75,000.00	0.00
CAD / R 19-Jun-17			Foreign Exchange Future	1	5	5,000.00	0.00
CHF / R 19-Jun-17			Foreign Exchange Future	1	21	21,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	10	100,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	8	3,187	3,187,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	206	206,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	30	380	380,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 18-Dec-17			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R MAXI 18-Jun-18			Foreign Exchange Future	1	16	1,600,000.00	0.00
Total Futures				585	664,720	666,979,000.00	0.00
Total Options				27	202,240	202,240,000.00	0.00
Grand Total for Currency Future Turnover Summary				612	866,960	869,219,000.00	0.00