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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 31-Mar-17			Any day expiry	1	16	16,000.00	0.00
$ / R 19-Jun-17		P	Foreign Exchange Future	88	21,917	21,917,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	4	23	2,300,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	10	780	780,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	43	4,300,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	11	782	782,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	2	80	80,000.00	0.00
QUANTO £ /$ 19-Jun-17			Foreign Exchange Future	1	20	200,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	6	6,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	18	18,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	2	50	50,000.00	0.00
Total Futures				**119**	**19,735**	**26,449,000.00**	**0.00**
Total Options				**4**	**4,000**	**4,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**123**	**23,735**	**30,449,000.00**	**0.00**