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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/02/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Feb-17	13.43	C	Any day expiry	7	30,000	30,000,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	95	61,207	61,207,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	324	324,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	16	1,423	1,423,000.00	0.00
TRY / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	14	17,205	17,205,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	3	2,000	2,000,000.00	0.00
$ / R 18-Dec-17	12.21	P	Foreign Exchange Future	12	36,240	36,240,000.00	0.00
Total Futures				**131**	**77,500**	**77,599,000.00**	**0.00**
Total Options				**20**	**71,400**	**71,400,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**151**	**148,900**	**148,999,000.00**	**0.00**