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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	86	45,667	45,667,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	19	1,900,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	11	713	713,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	12	488	488,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	3	708	7,080,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	2	3,399	3,399,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	60	16,501	16,501,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	16	789	789,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	14	724	724,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	2	20,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	25	25,000.00	0.00
Total Futures				211	69,040	77,311,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				211	69,040	77,311,000.00	0.00