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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	70	62,620	62,620,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	21	2,100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	8	4,206	4,206,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	1,367	1,367,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	5	5,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	2	51	510,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	4	760	760,000.00	0.00
\$ / R 28-Apr-17			Any day expiry	1	70	70,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	48	51,868	51,868,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	9	464	464,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	6	277	277,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	100	100,000.00	0.00
\$ / R 27-Sep-17			Any day expiry	1	50	50,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	4	16	16,000.00	0.00
<b>Total Futures</b>				<b>160</b>	<b>120,225</b>	<b>122,763,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>2</b>	<b>1,650</b>	<b>1,650,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>162</b>	<b>121,875</b>	<b>124,413,000.00</b>	<b>0.00</b>

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