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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 2-May-17		P	Any day expiry	2	60,000	60,000,000.00	0.00
$ / R 19-Jun-17		P	Foreign Exchange Future	145	54,636	54,636,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	9	475	475,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	3	12	12,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	2	3,663	3,663,000.00	0.00
QUANTO € / $ 19-Jun-17			Foreign Exchange Future	1	15	150,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	9	580	580,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	6	65	65,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	2	654	654,000.00	0.00
Total Futures				**176**	**59,950**	**60,085,000.00**	**0.00**
Total Options				**3**	**60,150**	**60,150,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**179**	**120,100**	**120,235,000.00**	**0.00**