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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 21-Dec-16			Any day expiry	1	720	720,000.00	0.00
$ / R 28-Dec-16			Any day expiry	0	0	0.00	0.00
$ / R 17-Jan-17			Any day expiry	1	1,000	1,000,000.00	0.00
$ / R 30-Jan-17			Any day expiry	1	3,901	3,901,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	71	31,422	31,422,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	4	176	176,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	11	3,110	3,110,000.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	1	30	300,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	6	6,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	4,185	4,185,000.00	0.00
Total Futures				**93**	**44,550**	**44,820,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**93**	**44,550**	**44,820,000.00**	**0.00**