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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17		C	Foreign Exchange Future	77	34,722	34,722,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	198	198,000.00	0.00
€ / R 13-Mar-17		C	Foreign Exchange Future	7	960	960,000.00	0.00
AUS / R 13-Mar-17			Foreign Exchange Future	6	199	199,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	2	14	14,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	3	20	20,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	25	25,000.00	0.00
Total Futures				95	12,458	12,458,000.00	0.00
Total Options				6	23,680	23,680,000.00	0.00
Grand Total for Currency Future Turnover Summary				101	36,138	36,138,000.00	0.00