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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Jan-17			Any day expiry	2	2,390	2,390,000.00	0.00
$ / R 17-Feb-17			Any day expiry	1	390	390,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	99	27,236	27,236,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	30	3,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	11	2,099	2,099,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	3	20	20,000.00	0.00
$ / R 28-Apr-17			Any day expiry	1	26	26,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	3	112	112,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	3	3,000.00	0.00
$ / R 18-Dec-17			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				**121**	**32,624**	**35,594,000.00**	**0.00**
Total Options				**4**	**182**	**182,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**125**	**32,806**	**35,776,000.00**	**0.00**