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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17			Foreign Exchange Future	82	21,115	21,115,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	13	78	7,800,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	13	460	460,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	4	43	43,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	4	1,540	1,540,000.00	0.00
$ / R MAXI 19-Jun-17			Foreign Exchange Future	2	7	700,000.00	0.00
AU$ / R 19-Jun-17			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	5	500,000.00	0.00
Total Futures				**121**	**23,254**	**32,164,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**121**	**23,254**	**32,164,000.00**	**0.00**