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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/01/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 4-Jan-17			Any day expiry	1	2,250	2,250,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	45	18,846	18,846,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	3	907	907,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	6	173	173,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	2	325	325,000.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	0	0	0.00	0.00
QUANTO € / $ 13-Mar-17			Foreign Exchange Future	2	701	7,010,000.00	0.00
SGD / R 13-Mar-17			Foreign Exchange Future	1	378	378,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	5	1,000	1,000,000.00	0.00
Total Futures				**62**	**22,480**	**28,789,000.00**	**0.00**
Total Options				**3**	**2,100**	**2,100,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**65**	**24,580**	**30,889,000.00**	**0.00**