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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Dec-16			Any day expiry	1	251	251,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	178	155,197	155,197,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	37	18,376	18,376,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	31	28,289	28,289,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	7	426	426,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	9	1,357	1,357,000.00	0.00
HK\$/R 19-Dec-16			Foreign Exchange Future	10	16,330	163,300,000.00	0.00
\$ / R 28-Dec-16			Any day expiry	1	920	920,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	189	177,194	177,194,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	20	2,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	47	24,147	24,147,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	32	32,371	32,371,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	10	429	429,000.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	10	2,712	2,712,000.00	0.00
HK\$/R 13-Mar-17			Foreign Exchange Future	11	17,963	179,630,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	20	20,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
€ / R 19-Jun-17			Foreign Exchange Future	1	50	50,000.00
Total Futures				578	476,054	786,869,000.00
Total Options						
Grand Total for Currency Future Turnover Summary				578	476,054	786,869,000.00