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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	36	11,048	11,048,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	7	151	151,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	5	577	577,000.00	0.00
AUS / R 13-Mar-17			Foreign Exchange Future	1	191	191,000.00	0.00
HK\$/R 13-Mar-17			Foreign Exchange Future	1	100	1,000,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	1	400	400,000.00	0.00
Total Futures				54	12,542	13,577,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				54	12,542	13,577,000.00	0.00