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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Dec-16			Any day expiry	2	2,477	2,477,000.00	0.00
£ / R 15-Dec-16			Any day expiry	1	14	14,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	138	41,115	41,115,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	6	1,052	1,052,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	2	7,610	761,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	13	1,029	1,029,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	3	410	410,000.00	0.00
\$ / R 28-Dec-16			Any day expiry	1	84	84,000.00	0.00
\$ / R 17-Jan-17			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 31-Jan-17			Any day expiry	1	350	350,000.00	0.00
\$ / R 28-Feb-17			Any day expiry	2	727	727,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	224	48,195	48,195,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	32	3,200,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	20	955	955,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	6	560	560,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	7	696	696,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Apr-17			Any day expiry	3	1,450	1,450,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	9	7,949	7,949,000.00	0.00
¥ / R 19-Jun-17			Foreign Exchange Future	1	3,761	376,100,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	9	2,208	2,208,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	10	23,987	23,987,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	2	712	712,000.00	0.00
Total Futures				461	123,386	1,253,867,000.00	0.00
Total Options				6	23,003	23,003,000.00	0.00
Grand Total for Currency Future Turnover Summary				467	146,389	1,276,870,000.00	0.00