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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-Oct-16			Any day expiry	2	5,056	5,056,000.00	0.00
£ / R 5-Oct-16			Any day expiry	2	117	117,000.00	0.00
\$ / R 14-Oct-16		C	Any day expiry	6	92,000	92,000,000.00	0.00
\$ / R 27-Oct-16			Any day expiry	1	439	439,000.00	0.00
£ / R 27-Oct-16			Any day expiry	1	44	44,000.00	0.00
\$ / R 15-Nov-16			Any day expiry	1	2,120	2,120,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	133	98,530	98,530,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	20	2,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	28	8,824	8,824,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	6	600,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	329	329,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	6	6,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	1	313	313,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	13	130,000.00	0.00
SGD / R 19-Dec-16			Foreign Exchange Future	1	440	440,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	26	12,368	12,368,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	4	1,320	1,320,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	3	750	750,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	10	3,185	3,185,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	35	35,000.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	5	4,340	4,340,000.00	0.00
Total Futures				229	134,428	138,406,000.00	0.00
Total Options				10	95,840	95,840,000.00	0.00
Grand Total for Currency Future Turnover Summary				239	230,268	234,246,000.00	0.00