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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-Dec-16			Any day expiry	1	15,000	15,000,000.00	0.00
\$ / R 19-Dec-16	13.50	P	Foreign Exchange Future	110	151,238	151,238,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	13	13,917	13,917,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	22	1,739	1,739,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	7	2,231	2,231,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	2	100	1,000,000.00	0.00
\$ / R 28-Dec-16			Any day expiry	2	1,663	1,663,000.00	0.00
\$ / R 11-Jan-17			Any day expiry	1	50	50,000.00	0.00
\$ / R 31-Jan-17			Any day expiry	4	115	115,000.00	0.00
\$ / R 27-Feb-17			Any day expiry	2	3,640	3,640,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	60	111,768	111,768,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	3	401	40,100,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	12	13,028	13,028,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	23	2,445	2,445,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	18	3,100	3,100,000.00	0.00
QUANTO € / \$ 13-Mar-17			Foreign Exchange Future	3	40	400,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	185	185,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	58	58,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 31-Mar-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 11-Apr-17			Any day expiry	1	40	40,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	6	1,272	1,272,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	13	1,450	1,450,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	22	2,420	2,420,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	2	150	150,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	100	100,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	2	100	100,000.00	0.00
Total Futures				330	289,556	330,614,000.00	0.00
Total Options				6	36,800	36,800,000.00	0.00
Grand Total for Currency Future Turnover Summary				336	326,356	367,414,000.00	0.00