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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	332	337,369	337,369,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	18	79	7,900,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	83	29,583	29,583,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	21	26,394	2,639,400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	47	28,320	28,320,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	15	8,643	8,643,000.00	0.00
CAD/ R 19-Sep-16			Foreign Exchange Future	1	4,303	4,303,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	19	3,441	3,441,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	13,201	132,010,000.00	0.00
\$ / R 13-Oct-16	14.44	C	Any day expiry	1	10,000	10,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	453	405,736	405,736,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	5	30	3,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	120	69,945	69,945,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	3	18,270	1,827,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	64	25,577	25,577,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	28	11,946	11,946,000.00	0.00
CAD/ R 19-Dec-16			Foreign Exchange Future	10	8,606	8,606,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	4	3,316	3,316,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	13,201	132,010,000.00	0.00
\$ / R 13-Mar-17	15.80	C	Foreign Exchange Future	11	25,178	25,178,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	2	2,383	2,383,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	1	91	91,000.00	0.00
Total Futures				1,231	1,026,335	5,696,777,000.00	0.00
Total Options				10	19,280	19,280,000.00	0.00
Grand Total for Currency Future Turnover Summary				1,241	1,045,615	5,716,057,000.00	0.00