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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Oct-16			Any day expiry	1	182	182,000.00	0.00
€ / R 28-Oct-16			Any day expiry	1	34	34,000.00	0.00
\$ / R 28-Nov-16			Any day expiry	1	3,204	3,204,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	93	52,665	52,665,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	7	27	2,700,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	7	465	465,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	2	1,031	103,100,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	4	680	680,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	6	1,041	1,041,000.00	0.00
HK\$/R 19-Dec-16			Foreign Exchange Future	4	2,550	25,500,000.00	0.00
\$ / R 27-Jan-17	14.41	C	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	8	1,532	1,532,000.00	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	1	250	250,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	250	250,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	30	30,000.00	0.00
\$ / R 25-Apr-17		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	5	1,537	1,537,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	5	5,696	5,696,000.00	0.00
Total Futures				145	65,968	195,145,000.00	0.00
Total Options				9	9,221	9,221,000.00	0.00
Grand Total for Currency Future Turnover Summary				154	75,189	204,366,000.00	0.00