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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 10-Nov-16			Any day expiry	11	120,700	120,700,000.00	0.00
\$ / R 16-Nov-16			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 28-Nov-16			Any day expiry	1	680	680,000.00	0.00
\$ / R 6-Dec-16	13.60	P	Any day expiry	1	7,000	7,000,000.00	0.00
\$ / R 15-Dec-16			Any day expiry	1	700	700,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	339	220,863	220,863,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	15	18	1,800,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	31	13,541	13,541,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	4	6,106	610,600,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	39	16,978	16,978,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	4	110	110,000.00	0.00
QUANTO £ / \$ 19-Dec-16			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 31-Jan-17			Any day expiry	3	3,097	3,097,000.00	0.00
£ / R 31-Jan-17			Any day expiry	1	10	10,000.00	0.00
€ / R 31-Jan-17			Any day expiry	1	12	12,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	31	2,716	2,716,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	325	325,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	8	605	605,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	9	393	393,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	14	14,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	20	20,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	17	17,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	19	19,000.00	0.00
\$ / R 18-Dec-17	13.38	P	Foreign Exchange Future	12	260,000	260,000,000.00	0.00
Total Futures				501	298,374	905,100,000.00	0.00
Total Options				24	356,600	356,600,000.00	0.00
Grand Total for Currency Future Turnover Summary				525	654,974	1,261,700,000.00	0.00