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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-Aug-16			Any day expiry	1	676	676,000.00	0.00
\$ / R 15-Aug-16			Any day expiry	1	23	23,000.00	0.00
\$ / R 31-Aug-16	13.83	P	Any day expiry	2	13,200	13,200,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	201	37,375	37,375,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	11	52	5,200,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	42	10,219	10,219,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	12	8,870	887,000,000.00	0.00
€ / R 19-Sep-16		P	Foreign Exchange Future	47	51,096	51,096,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	5	326	326,000.00	0.00
CAD/ R 19-Sep-16			Foreign Exchange Future	1	10	10,000.00	0.00
QUANTO £ / \$ 19-Sep-16			Foreign Exchange Future	2	2	20,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	1	10,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	20	10,276	10,276,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	12	1,200,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	5	5,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	3	390	39,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	105	105,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	1	1,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	5	1,047	1,047,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	75	75,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	1	1,000.00	0.00
<b>Total Futures</b>				<b>350</b>	<b>72,062</b>	<b>995,165,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>16</b>	<b>61,700</b>	<b>61,700,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>366</b>	<b>133,762</b>	<b>1,056,865,000.00</b>	<b>0.00</b>