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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16		P	Foreign Exchange Future	177	63,526	63,526,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	20	125	12,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	22	1,316	1,316,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	57	15,191	15,191,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	33	9,167	9,167,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	4	273	273,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	8	1,080	1,080,000.00	0.00
Total Futures				318	89,103	103,953,000.00	0.00
Total Options				9	1,650	1,650,000.00	0.00
Grand Total for Currency Future Turnover Summary				327	90,753	105,603,000.00	0.00