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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Aug-16		C	Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 19-Sep-16		P	Foreign Exchange Future	159	181,945	181,945,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	23	90	9,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	16	28,404	28,404,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	1,013	101,300,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	6	665	665,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	3	3,000.00	0.00
\$ / R 5-Oct-16			Any day expiry	1	27	27,000.00	0.00
£ / R 5-Oct-16			Any day expiry	1	112	112,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	30	9,405	9,405,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	8	31	3,100,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	13	13,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	200	200,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	10	1,407	1,407,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	4	7	700,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	6	545	545,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	3	300,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>253</b>	<b>153,112</b>	<b>266,368,000.00</b>
<b>Total Options</b>				<b>20</b>	<b>72,763</b>	<b>72,763,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>273</b>	<b>225,875</b>	<b>339,131,000.00</b>