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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Aug-16			Any day expiry	3	410	410,000.00	0.00
£ / R 31-Aug-16			Any day expiry	1	3	3,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	205	85,554	85,554,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	18	71	7,100,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	13	937	937,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	13	427	427,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	205	205,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	2	202	2,020,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	2	40	400,000.00	0.00
\$ / R 30-Sep-16			Any day expiry	1	311	311,000.00	0.00
\$ / R 5-Oct-16			Any day expiry	1	5	5,000.00	0.00
\$ / R 10-Oct-16			Any day expiry	3	1,700	1,700,000.00	0.00
£ / R 27-Oct-16			Any day expiry	1	41	41,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	57	21,494	21,494,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	8	36	3,600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	9	1,575	1,575,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	47	6,316	6,316,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	15	1,597	1,597,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 13-Mar-17			Foreign Exchange Future	4	51	51,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	5	5,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	3	305	305,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	2	110	110,000.00	0.00
Total Futures				403	112,295	125,066,000.00	0.00
Total Options				8	9,100	9,100,000.00	0.00
Grand Total for Currency Future Turnover Summary				411	121,395	134,166,000.00	0.00