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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	226	94,147	94,147,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	1	100,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	5	319	319,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	530	530,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	8	321	321,000.00	0.00
\$ / R 29-Sep-16			Any day expiry	9	60,000	60,000,000.00	0.00
\$ / R 19-Dec-16	13.00	P	Foreign Exchange Future	110	101,693	101,693,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	3	1,038	1,038,000.00	0.00
\$ / R 13-Mar-17		P	Foreign Exchange Future	33	19,955	19,955,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	25	25,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	4	177	177,000.00	0.00
Total Futures				379	182,964	183,063,000.00	0.00
Total Options				28	95,242	95,242,000.00	0.00
Grand Total for Currency Future Turnover Summary				407	278,206	278,305,000.00	0.00