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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Jul-16			Any day expiry	1	22	22,000.00	0.00
\$ / R 5-Aug-16			Any day expiry	1	1,037	1,037,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	77	30,176	30,176,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	41	4,100,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	4	16	16,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	13	3,542	3,542,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	3	120	120,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	2	2,256	22,560,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	11	2,293	2,293,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	38	38,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	46	46,000.00	0.00
<b>Total Futures</b>				<b>121</b>	<b>40,092</b>	<b>64,950,000.00</b>	<b>0.00</b>
<b>Total Options</b>							

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<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>Grand Total for Currency Future Turnover Summary</b>				<b>121</b>	<b>40,092</b>	<b>64,950,000.00</b>	<b>0.00</b>

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