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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Sep-16			Foreign Exchange Future	128	39,804	39,804,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	25	130	13,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	39	25,169	25,169,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	11	932	932,000.00	0.00
$ / R 29-Sep-16			Any day expiry	1	1,400	1,400,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	32	21,680	21,680,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	7	35	3,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	6	2,120	2,120,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	100	100,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	23	14,762	14,762,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	10	9,252	9,252,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	12	5,866	5,866,000.00	0.00
Total Futures				**278**	**106,995**	**123,330,000.00**	**0.00**
Total Options				**18**	**14,255**	**14,255,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**296**	**121,250**	**137,585,000.00**	**0.00**