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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Aug-16			Any day expiry	3	44,566	44,566,000.00	0.00
\$ / R 19-Sep-16	14.20	P	Foreign Exchange Future	269	95,155	95,155,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	11	56	5,600,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	7	390	390,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	2	24	2,400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	11	401	401,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	3	109	109,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	1	109	109,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	2	90	900,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 30-Sep-16			Any day expiry	2	2,475	2,475,000.00	0.00
\$ / R 27-Oct-16	14.25	P	Any day expiry	2	4,000	4,000,000.00	0.00
\$ / R 19-Dec-16		P	Foreign Exchange Future	70	13,930	13,930,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	13	600	600,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	15	1,546	1,546,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 13-Mar-17			Foreign Exchange Future	1	50	50,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	42	61,560	61,560,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	38	15,032	15,032,000.00	0.00
<b>Total Futures</b>				<b>480</b>	<b>218,276</b>	<b>229,103,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>21</b>	<b>22,440</b>	<b>22,440,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>501</b>	<b>240,716</b>	<b>251,543,000.00</b>	<b>0.00</b>