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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/08/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	204	131,432	131,432,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	38	197	19,700,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	15	1,776	1,776,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	17	1,854	1,854,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	13	1,109	1,109,000.00	0.00
DKK / R 19-Sep-16			Foreign Exchange Future	1	66	660,000.00	0.00
\$ / R 10-Oct-16			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	47	13,503	13,503,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	14	462	462,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	6	760	760,000.00	0.00
\$ / R 13-Mar-17		P	Foreign Exchange Future	26	289,363	289,363,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	4	400,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	19	19,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	23	23,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	5	59	59,000.00	0.00

<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>Total Futures</b>				<b>383</b>	<b>199,652</b>	<b>222,620,000.00</b>
<b>Total Options</b>				<b>14</b>	<b>243,000</b>	<b>243,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>397</b>	<b>442,652</b>	<b>465,620,000.00</b>