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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-May-16			Any day expiry	1	500	500,000.00	0.00
\$ / R 8-Jun-16		P	Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	239	62,428	62,428,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	41	4,100,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	11	2,540	2,540,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	23	9,989	9,989,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	15	270	270,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	1	70	70,000.00	0.00
\$ / R 5-Aug-16		P	Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	25	11,422	11,422,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	5	729	729,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	8	2,100	2,100,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	5	1,200	1,200,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	13	1,300,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	1	335	335,000.00	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>348</b>	<b>90,919</b>	<b>98,695,000.00</b>
<b>Total Options</b>				<b>5</b>	<b>6,788</b>	<b>6,788,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>353</b>	<b>97,707</b>	<b>105,483,000.00</b>