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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-May-16			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	108	108,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	113	29,693	29,693,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	10	41	4,100,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	25	2,745	2,745,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	6	538	538,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	15	2,773	2,773,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	8	555	555,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	264	264,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	6	1,605	1,605,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	340	340,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	2	572	572,000.00	0.00
<b>Total Futures</b>				<b>194</b>	<b>40,244</b>	<b>45,293,000.00</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>194</b>	<b>40,244</b>	<b>45,293,000.00</b>	<b>0.00</b>

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