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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Jun-16			Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 13-Jun-16		P	Foreign Exchange Future	139	49,108	49,108,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	13	58	5,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	3	235	235,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	2	7	700,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	12	6,210	6,210,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	4	510	510,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 21-Jun-16	15.00	P	Any day expiry	2	12,000	12,000,000.00	0.00
\$ / R 18-Aug-16		C	Any day expiry	4	30,000	30,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	143	152,648	152,648,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	13	2,150	2,150,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	2	200,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	9	1,388	1,388,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	237	237,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 19-Dec-16	14.70	P	Foreign Exchange Future	29	24,183	24,183,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	2	290	290,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	7	3,891	3,891,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	1	1,600	1,600,000.00	0.00
<b>Total Futures</b>				<b>357</b>	<b>222,631</b>	<b>232,270,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>39</b>	<b>66,945</b>	<b>66,945,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>396</b>	<b>289,576</b>	<b>299,215,000.00</b>	<b>0.00</b>