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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jun-16			Foreign Exchange Future	150	50,596	50,596,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	28	136	13,600,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	34	1,579	1,579,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	13	1,546	1,546,000.00	0.00
\$ / R 19-Sep-16		P	Foreign Exchange Future	38	6,678	6,678,000.00	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	2	26	26,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	238	238,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	175	175,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	9	9,210	9,210,000.00	0.00
<b>Total Futures</b>				<b>279</b>	<b>70,129</b>	<b>84,583,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>1</b>	<b>65</b>	<b>65,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>280</b>	<b>70,194</b>	<b>84,648,000.00</b>	<b>0.00</b>