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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jul-16	15.54	P	Any day expiry	5	18,000	18,000,000.00	0.00
\$ / R 19-Sep-16	14.72	C	Foreign Exchange Future	254	136,899	136,899,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	8	125	12,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	33	717	717,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	5	396	39,600,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	23	2,874	2,874,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	5	750	750,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	1	6	6,000.00	0.00
\$ / R 27-Sep-16			Any day expiry	2	1,500	1,500,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	32	10,822	10,822,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	4	458	458,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	2	25	2,500,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	4	600	600,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	6	500	500,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	18	1,754	1,754,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	108	108,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 13-Mar-17			Foreign Exchange Future	2	250	250,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	9	785	785,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	2	347	347,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	9	9,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	15,200	15,200,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	3	1,500	1,500,000.00	0.00
<b>Total Futures</b>				<b>400</b>	<b>127,261</b>	<b>181,909,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>24</b>	<b>66,370</b>	<b>66,370,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>424</b>	<b>193,631</b>	<b>248,279,000.00</b>	<b>0.00</b>