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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Sep-16			Foreign Exchange Future	136	35,379	35,379,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	8	28	2,800,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	16	2,696	2,696,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	6	347	347,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00
$ / R 27-Sep-16			Any day expiry	1	500	500,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	8	2,515	2,515,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	1	100,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	200	200,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	6	425	425,000.00	0.00
$ / R MAXI 13-Mar-17			Foreign Exchange Future	1	1	100,000.00	0.00
Total Futures				**187**	**42,102**	**45,567,000.00**	**0.00**
Total Options							
Grand Total for Currency Future Turnover Summary				**187**	**42,102**	**45,567,000.00**	**0.00**