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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/07/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	98	14,743	14,743,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	57	5,700,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	17	300	300,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	2	17	1,700,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	10	236	236,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	7	2,491	2,491,000.00	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	402	402,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	2	50	50,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	9	335	335,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	15	15,000.00	0.00
Total Futures				153	15,447	22,872,000.00	0.00
Total Options				3	3,200	3,200,000.00	0.00
Grand Total for Currency Future Turnover Summary				156	18,647	26,072,000.00	0.00