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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-May-16			Any day expiry	2	444	444,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	19	19,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	139	64,775	64,775,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	21	97	9,700,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	14	10,163	10,163,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	12	2,100	2,100,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	3	150	150,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	1	5	5,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	15	4,745	4,745,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	7	2,257	2,257,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	9	23	2,300,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	2,201	2,201,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
<b>Total Futures</b>				<b>233</b>	<b>88,009</b>	<b>100,609,000.00</b>	<b>0.00</b>
<b>Total Options</b>							

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>233</b>	<b>88,009</b>	<b>100,609,000.00</b>	<b>0.00</b>

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