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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 1-Jun-16			Any day expiry	1	18,400	18,400,000.00	0.00
\$ / R 8-Jun-16		C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 13-Jun-16	15.50	P	Foreign Exchange Future	184	170,811	170,811,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	17	86	8,600,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	33	3,157	3,157,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	5	1,148	1,148,000.00	0.00
\$ / R 1-Jul-16		C	Any day expiry	2	36,800	36,800,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	89	86,010	86,010,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	7	35	3,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	43	6,265	6,265,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	30	7,582	7,582,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	9	7,549	7,549,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	10	1,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	3,484	3,484,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	2	10,600	10,600,000.00	0.00

<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>Total Futures</b>				<b>419</b>	<b>202,470</b>	<b>215,439,000.00</b>
<b>Total Options</b>				<b>16</b>	<b>154,468</b>	<b>154,468,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>435</b>	<b>356,938</b>	<b>369,907,000.00</b>