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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Jun-16		C	Any day expiry	6	7,500	7,500,000.00	0.00
\$ / R 13-Jun-16	15.60	P	Foreign Exchange Future	169	71,990	71,990,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	10	41	4,100,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	10	594	594,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	11	21,379	21,379,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	58	25,928	25,928,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	7	304	304,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	10	2,740	2,740,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	9	4,137	4,137,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 17-Nov-16		P	Any day expiry	17	28,845	28,845,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	11	10,010	10,010,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	8	23	2,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	30	30,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	30	30,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	3	1,500	1,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 18-Sep-17			Foreign Exchange Future	1	18	18,000.00
<b>Total Futures</b>				<b>312</b>	<b>133,736</b>	<b>141,881,000.00</b>
<b>Total Options</b>				<b>26</b>	<b>41,375</b>	<b>41,375,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>338</b>	<b>175,111</b>	<b>183,256,000.00</b>