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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Jun-16			Any day expiry	2	361	361,000.00	0.00
\$ / R 29-Jul-16			Any day expiry	1	217	217,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	243	58,469	58,469,000.00	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	50	19,159	19,159,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	100	100,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	4	326	326,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	123	1,230,000.00	0.00
\$ / R 27-Sep-16			Any day expiry	2	1,000	1,000,000.00	0.00
\$ / R 27-Oct-16	15.06	P	Any day expiry	17	29,880	29,880,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	30	10,313	10,313,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	5	181	181,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	13	1,743	1,743,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	25	25,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	4	1,357	135,700,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	5	85	85,000.00	0.00
\$ / R 19-Jun-17	15.50	P	Foreign Exchange Future	4	547	547,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
£ / R 19-Jun-17			Foreign Exchange Future	1	9	9,000.00
<b>Total Futures</b>				<b>381</b>	<b>93,753</b>	<b>232,965,000.00</b>
<b>Total Options</b>				<b>19</b>	<b>30,180</b>	<b>30,180,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>400</b>	<b>123,933</b>	<b>263,145,000.00</b>