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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jun-16			Foreign Exchange Future	129	228,537	228,537,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	6	26	2,600,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	13	4,343	4,343,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	4	4,753	475,300,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	22	88,948	88,948,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	8	2,358	2,358,000.00	0.00
\$ / R 19-Sep-16		C	Foreign Exchange Future	204	110,126	110,126,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	13	1,300,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	19	6,684	6,684,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	3	165	16,500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	21	10,337	10,337,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	8	2,358	2,358,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	3	1,467	1,467,000.00	0.00
\$ / R 28-Sep-16			Any day expiry	2	900	900,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	34	45,155	45,155,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	3	8,858	885,800,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	1,519	1,519,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	3	530	530,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	2	290,976	290,976,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	2	154,582	154,582,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	6,000	6,000,000.00	0.00
Total Futures				489	964,343	2,332,325,000.00	0.00
Total Options				6	5,295	5,295,000.00	0.00
Grand Total for Currency Future Turnover Summary				495	969,638	2,337,620,000.00	0.00