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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 16-May-16			Any day expiry	6	5,722	5,722,000.00	0.00
\$ / R 31-May-16			Any day expiry	5	7,847	7,847,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	267	142,091	142,091,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	17	88	8,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	10	1,552	1,552,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	24	41,940	41,940,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	9	1,525	1,525,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	2	32	32,000.00	0.00
\$ / R 16-Aug-16		C	Any day expiry	3	10,000	10,000,000.00	0.00
\$ / R 29-Aug-16			Any day expiry	1	143	143,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	41	15,978	15,978,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	26	2,600,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	8	514	514,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	300	300,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	251	251,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	14	12,276	12,276,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	14	1,400,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	5	520	520,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	3	1,000	1,000,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	87	87,000.00	0.00
Total Futures				419	219,130	231,802,000.00	0.00
Total Options				14	23,776	23,776,000.00	0.00
Grand Total for Currency Future Turnover Summary				433	242,906	255,578,000.00	0.00