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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-May-16			Any day expiry	2	1,272	1,272,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	181	48,631	48,631,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	12	58	5,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	34	2,649	2,649,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	150	15,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	11	966	966,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	2	700	700,000.00	0.00
CAD/ R 13-Jun-16			Foreign Exchange Future	1	100	100,000.00	0.00
CNH / R 13-Jun-16			Foreign Exchange Future	2	200	2,000,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	250	2,500,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	1	18	18,000.00	0.00
\$ / R 23-Aug-16		C	Any day expiry	3	10,000	10,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	17	4,317	4,317,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	4	203	203,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	305	305,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	250	250,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	2	200	200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
TRY / R 19-Sep-16			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	4	2,150	2,150,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	13	1,300,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	4	637	637,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	11	1,882	1,882,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	250	250,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	200	200,000.00	0.00
Total Futures				304	45,522	73,530,000.00	0.00
Total Options				5	30,000	30,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				309	75,522	103,530,000.00	0.00