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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jun-16			Foreign Exchange Future	198	282,615	282,615,000.00	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	14	28,259	28,259,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	8	800,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	635	635,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	1	1	1,000.00	0.00
\$ / R 29-Jul-16			Any day expiry	1	198	198,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	137	269,858	269,858,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	315	31,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	27,716	27,716,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	390	390,000.00	0.00
\$ / R 19-Dec-16	17.50	C	Foreign Exchange Future	40	203,526	203,526,000.00	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	5	5,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	20	20,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	2	540	540,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	1	36	36,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 18-Jun-18			Foreign Exchange Future	2	1,000	1,000,000.00
Total Futures				401	608,004	642,852,000.00
Total Options				19	207,247	207,247,000.00
Grand Total for Currency Future Turnover Summary				420	815,251	850,099,000.00