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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/06/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jun-16			Foreign Exchange Future	127	184,938	184,938,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	9	900,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	7	42,063	42,063,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	4	4,654	465,400,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	18	85,292	85,292,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	9	6,068	6,068,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	2	32	32,000.00	0.00
CNH / R 13-Jun-16			Foreign Exchange Future	1	230	2,300,000.00	0.00
KES / R 13-Jun-16			Foreign Exchange Future	1	1,266	126,600,000.00	0.00
NGN / R 13-Jun-16			Foreign Exchange Future	1	11,085	1,108,500,000.00	0.00
€ / R 30-Jun-16			Any day expiry	1	25	25,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	165	49,625	49,625,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	20	2,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	27	1,455	1,455,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	3	84	8,400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	13	2,842	2,842,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	5	388	388,000.00	0.00
CHF / R 19-Sep-16			Foreign Exchange Future	1	16	16,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
DKK / R 19-Sep-16			Foreign Exchange Future	1	55	550,000.00	0.00
KES / R 19-Sep-16			Foreign Exchange Future	1	1,266	126,600,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	16	4,329	4,329,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	4	2,304	2,304,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	162	162,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	97	97,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	9	9,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	340	340,000.00	0.00
Total Futures				417	395,682	2,218,785,000.00	0.00
Total Options				2	3,000	3,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				419	398,682	2,221,785,000.00	0.00