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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 3-May-16			Any day expiry	1	18,400	18,400,000.00	0.00
\$ / R 10-May-16	14.48	P	Any day expiry	2	4,000	4,000,000.00	0.00
\$ / R 16-May-16			Any day expiry	2	200	200,000.00	0.00
\$ / R 31-May-16			Any day expiry	4	36,880	36,880,000.00	0.00
£ / R 31-May-16			Any day expiry	1	34	34,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	193	95,538	95,538,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	15	49	4,900,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	4	1,828	1,828,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	2	11	1,100,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	14	1,756	1,756,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	10	4,148	4,148,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	2	2,889	28,890,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	3	67	67,000.00	0.00
\$ / R 15-Jul-16			Any day expiry	1	370	370,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	42	2,863	2,863,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	100	100,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	25	25,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	3	225	225,000.00	0.00
<b>Total Futures</b>				<b>304</b>	<b>129,116</b>	<b>164,324,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>41,300</b>	<b>41,300,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>309</b>	<b>170,416</b>	<b>205,624,000.00</b>	<b>0.00</b>