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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 10-May-16			Any day expiry	1	825	825,000.00	0.00
\$ / R 18-May-16		P	Any day expiry	6	30,000	30,000,000.00	0.00
\$ / R 31-May-16			Any day expiry	2	403	403,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	215	157,302	157,302,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	11	49	4,900,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	12	3,300	3,300,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	22	9,563	9,563,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	6	90	90,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	2	75	750,000.00	0.00
\$ / R 8-Sep-16		P	Any day expiry	2	25,720	25,720,000.00	0.00
£ / R 8-Sep-16	25.85	C	Any day expiry	2	18,926	18,926,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	22	2,265	2,265,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	401	401,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	750	750,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	27	27,000.00	0.00
\$ / R 7-Nov-16		C	Any day expiry	15	17,390	17,390,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	14	5,210	5,210,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
Total Futures				320	181,680	189,186,000.00	0.00
Total Options				26	92,136	92,136,000.00	0.00
Grand Total for Currency Future Turnover Summary				346	273,816	281,322,000.00	0.00