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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/05/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-May-16			Any day expiry	1	285	285,000.00	0.00
€ / R 25-May-16			Any day expiry	2	148	148,000.00	0.00
\$ / R 8-Jun-16		C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	120	188,921	188,921,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	13	60	6,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	7	1,303	1,303,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	5	755	755,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	120	120,000.00	0.00
\$ / R 30-Jun-16			Any day expiry	1	8	8,000.00	0.00
€ / R 30-Jun-16			Any day expiry	1	74	74,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	38	7,980	7,980,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	10	46	46,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 19-Dec-16	15.40	C	Foreign Exchange Future	10	173,196	173,196,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	1	1,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	9	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 13-Mar-17			Foreign Exchange Future	1	70	70,000.00
£ / R 13-Mar-17			Foreign Exchange Future	1	50	50,000.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	70	70,000.00
\$ / R 18-Sep-17			Foreign Exchange Future	1	70	70,000.00
\$ / R 18-Dec-17			Foreign Exchange Future	1	70	70,000.00
\$ / R 19-Mar-18			Foreign Exchange Future	1	70	70,000.00
\$ / R 18-Jun-18			Foreign Exchange Future	1	70	70,000.00
<b>Total Futures</b>				<b>225</b>	<b>209,249</b>	<b>215,981,000.00</b>
<b>Total Options</b>				<b>7</b>	<b>175,126</b>	<b>175,126,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>232</b>	<b>384,375</b>	<b>391,107,000.00</b>