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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 1-Apr-16			Any day expiry	1	21,400	21,400,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	201	201,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	3	3,000.00	0.00
\$ / R 3-May-16		C	Any day expiry	2	36,800	36,800,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	177	60,381	60,381,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	31	3,100,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	23	1,520	1,520,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	2	1,772	177,200,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	5	765	765,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	25	25,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	12	304	304,000.00	0.00
\$ / R 29-Aug-16			Any day expiry	1	2,610	2,610,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	12	1,770	1,770,000.00	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	750	750,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	550	550,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	7	7,394	7,394,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	308	30,800,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	2	361	361,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	220	220,000.00	0.00
Total Futures				266	97,144	308,608,000.00	0.00
Total Options				4	40,546	40,546,000.00	0.00
Grand Total for Currency Future Turnover Summary				270	137,690	349,154,000.00	0.00