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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Apr-16			Any day expiry	2	440	440,000.00	0.00
£ / R 28-Apr-16			Any day expiry	2	201	201,000.00	0.00
€ / R 28-Apr-16			Any day expiry	1	1	1,000.00	0.00
£ / R 31-May-16			Any day expiry	1	87	87,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	118	32,664	32,664,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	16	76	7,600,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	5	1,057	1,057,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	2	15	1,500,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	12	1,420	1,420,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	4	316	316,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	51	17,727	17,727,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	41	200	20,000,000.00	0.00
£ / R 19-Sep-16		C	Foreign Exchange Future	1	850	850,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	500	500,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	3	5	5,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	15	8,600	8,600,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	8	21	2,100,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	11	1,100,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17			Foreign Exchange Future	7	2,004	2,004,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	19	57	5,700,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	6	6,000.00	0.00
Total Futures				311	65,408	103,028,000.00	0.00
Total Options				1	850	850,000.00	0.00
Grand Total for Currency Future Turnover Summary				312	66,258	103,878,000.00	0.00