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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Jun-16			Foreign Exchange Future	86	116,983	116,983,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	5	14	1,400,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	6	1,665	1,665,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	5	1,815	1,815,000.00	0.00
€ / R 19-Sep-16		C	Foreign Exchange Future	2	1,400	1,400,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	4	5,650	5,650,000.00	0.00
Total Futures				93	58,413	60,024,000.00	0.00
Total Options				17	69,149	69,149,000.00	0.00
Grand Total for Currency Future Turnover Summary				110	127,562	129,173,000.00	0.00