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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Apr-16		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 3-May-16		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 10-May-16		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 17-May-16		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 24-May-16		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 31-May-16			Any day expiry	3	2,004	2,004,000.00	0.00
\$ / R 7-Jun-16		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	234	129,725	129,725,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	6	567	567,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	3	17	1,700,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	15	3,378	3,378,000.00	0.00
AUS\$ / R 13-Jun-16			Foreign Exchange Future	14	1,278	1,278,000.00	0.00
CAD/ R 13-Jun-16			Foreign Exchange Future	2	200	200,000.00	0.00
CNH / R 13-Jun-16			Foreign Exchange Future	3	560	5,600,000.00	0.00
\$ / R 21-Jun-16	14.56	P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 28-Jun-16		P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 5-Jul-16	14.60	P	Any day expiry	2	2,000	2,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jul-16	14.62	P	Any day expiry	3	12,000	12,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	24	2,593	2,593,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	350	350,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	65	65,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	6	11,250	11,250,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	2	500	500,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	150	15,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	250	250,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	250	250,000.00	0.00
<b>Total Futures</b>				<b>315</b>	<b>145,197</b>	<b>167,760,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>29</b>	<b>39,050</b>	<b>39,050,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>344</b>	<b>184,247</b>	<b>206,810,000.00</b>	<b>0.00</b>