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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/04/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Apr-16			Any day expiry	2	322	322,000.00	0.00
€ / R 26-Apr-16			Any day expiry	2	50	50,000.00	0.00
\$ / R 10-May-16	15.51	C	Any day expiry	2	78	78,000.00	0.00
\$ / R 27-May-16	14.25	P	Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 30-May-16			Any day expiry	1	55	55,000.00	0.00
\$ / R 8-Jun-16		C	Any day expiry	2	72	72,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	102	20,531	20,531,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	82	8,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	7	1,660	1,660,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	8	5,106	5,106,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	200	200,000.00	0.00
\$ / R 24-Jun-16	15.17	P	Any day expiry	2	70	70,000.00	0.00
\$ / R 29-Jun-16	14.72	C	Any day expiry	3	548	548,000.00	0.00
\$ / R 28-Jul-16			Any day expiry	3	329	329,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	13	2,952	2,952,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	6	25	2,500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	26	7,968	7,968,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	3	510	510,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	4	2,250	2,250,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	5	500,000.00	0.00
Total Futures				187	41,081	52,169,000.00	0.00
Total Options				12	2,732	2,732,000.00	0.00
Grand Total for Currency Future Turnover Summary				199	43,813	54,901,000.00	0.00