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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Mar-16			Any day expiry	3	4,000	4,000,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	22	22,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	15	15,000.00	0.00
\$ / R 29-Apr-16			Any day expiry	1	120	120,000.00	0.00
\$ / R 13-Jun-16	14.80	P	Foreign Exchange Future	195	253,940	253,940,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	15	48	4,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	10	1,485	1,485,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	5	169	169,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	1	60	60,000.00	0.00
NGN / R 13-Jun-16			Foreign Exchange Future	2	5,510	551,000,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	3,110	31,100,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	13	2,219	2,219,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	5	60,563	60,563,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	13	1,300,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	3	3,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	4	1,540	1,540,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 13-Mar-17			Foreign Exchange Future	1	750	750,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	160	160,000.00	0.00
£ / R 25-Apr-17			Any day expiry	1	73	73,000.00	0.00
Total Futures				261	245,470	826,969,000.00	0.00
Total Options				8	88,400	88,400,000.00	0.00
Grand Total for Currency Future Turnover Summary				269	333,870	915,369,000.00	0.00