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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 3-Mar-16			Any day expiry	3	264	264,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	14	14,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	80	40,710	40,710,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	5	21	2,100,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	11	1,024	1,024,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	255	255,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 31-Mar-16			Any day expiry	2	173	173,000.00	0.00
\$ / R 4-Apr-16			Any day expiry	1	20	20,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	5	5,000.00	0.00
\$ / R 29-Apr-16			Any day expiry	1	300	300,000.00	0.00
\$ / R 13-Jun-16	16.17	P	Foreign Exchange Future	18	14,097	14,097,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	3	600	600,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	274	274,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	55	55,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 19-Sep-16			Foreign Exchange Future	2	152	152,000.00	0.00
\$ / R 19-Dec-16		P	Foreign Exchange Future	1	3,750	3,750,000.00	0.00
<b>Total Futures</b>				<b>136</b>	<b>48,029</b>	<b>51,593,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>4</b>	<b>13,750</b>	<b>13,750,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>140</b>	<b>61,779</b>	<b>65,343,000.00</b>	<b>0.00</b>