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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16			Foreign Exchange Future	89	145,734	145,734,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	16	84	8,400,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	1,200	1,200,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	12	3,552	3,552,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	30	30,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	11	350	3,500,000.00	0.00
\$ / R 23-Mar-16	15.51	C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 28-Apr-16			Any day expiry	2	44	44,000.00	0.00
\$ / R 20-May-16			Any day expiry	1	4,700	4,700,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	77	135,872	135,872,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	5	384	38,400,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	12	3,534	3,534,000.00	0.00
DKK / R 13-Jun-16			Foreign Exchange Future	1	40	400,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	2	100	1,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	21	21,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	4	780	780,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	3	530	530,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	3	300,000.00
Total Futures				244	297,458	348,497,000.00
Total Options				2	10,000	10,000,000.00
Grand Total for Currency Future Turnover Summary				246	307,458	358,497,000.00