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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Mar-16			Any day expiry	1	485	485,000.00	0.00
\$ / R 14-Apr-16		P	Any day expiry	3	615	615,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	6	6,000.00	0.00
\$ / R 18-May-16		P	Any day expiry	5	15,000	15,000,000.00	0.00
\$ / R 31-May-16			Any day expiry	2	314	314,000.00	0.00
£ / R 31-May-16			Any day expiry	1	34	34,000.00	0.00
\$ / R 13-Jun-16	16.67	C	Foreign Exchange Future	245	316,560	316,560,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	9	32	3,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	10	610	610,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	9	1,600	1,600,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	5	800	800,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	2	4,427	44,270,000.00	0.00
\$ / R 29-Jun-16		C	Any day expiry	3	624	624,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	22	1,617	1,617,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	4	16	1,600,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	415	415,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	18	18,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	3	80	80,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16	21.30	C	Foreign Exchange Future	10	73,067	73,067,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	1	5	5,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	4	918	91,800,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	400	400,000.00	0.00
<b>Total Futures</b>				<b>316</b>	<b>123,930</b>	<b>259,902,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>30</b>	<b>293,718</b>	<b>293,718,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>346</b>	<b>417,648</b>	<b>553,620,000.00</b>	<b>0.00</b>