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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 8-Mar-16	15.84	C	Any day expiry	2	5,000	5,000,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	25	25,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	81	44,126	44,126,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	3,622	3,622,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	11	3,937	3,937,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 15-Apr-16			Any day expiry	1	8	8,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	23	6,558	6,558,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	600	600,000.00	0.00
\$ / R 17-Aug-16		P	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	3	75	75,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	3	126	126,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	92	9,200,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	4	7,277	7,277,000.00	0.00
€ / R 19-Dec-16		P	Foreign Exchange Future	7	8,883	8,883,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	111	111,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Mar-17	15.70	P	Foreign Exchange Future	8	18,166	18,166,000.00	0.00
<b>Total Futures</b>				<b>147</b>	<b>67,082</b>	<b>78,665,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>19</b>	<b>42,049</b>	<b>42,049,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>166</b>	<b>109,131</b>	<b>120,714,000.00</b>	<b>0.00</b>