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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 4-Mar-16			Any day expiry	3	2,500	2,500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	80	40,065	40,065,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	5	960	960,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	2,338	2,338,000.00	0.00
AUS\$ / R 14-Mar-16			Foreign Exchange Future	1	250	250,000.00	0.00
KES / R 14-Mar-16			Foreign Exchange Future	1	1,266	126,600,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	2	350	3,500,000.00	0.00
\$ / R 28-Apr-16			Any day expiry	1	22	22,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	44	15,291	15,291,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	200	200,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	8	2,040	2,040,000.00	0.00
AUS\$ / R 13-Jun-16			Foreign Exchange Future	1	250	250,000.00	0.00
DKK / R 13-Jun-16			Foreign Exchange Future	2	160	1,600,000.00	0.00
HK\$/R 13-Jun-16			Foreign Exchange Future	4	3,381	33,810,000.00	0.00
KES / R 13-Jun-16			Foreign Exchange Future	2	2,532	253,200,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	7	640	640,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	4	1,420	1,420,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	3	1,246	1,246,000.00	0.00
<b>Total Futures</b>				<b>181</b>	<b>67,692</b>	<b>481,683,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>7,500</b>	<b>7,500,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>184</b>	<b>75,192</b>	<b>489,183,000.00</b>	<b>0.00</b>