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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Mar-16			Any day expiry	1	301	301,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	115	115,000.00	0.00
€ / R 7-Mar-16			Any day expiry	1	5	5,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	160	429,046	429,046,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	13	75	7,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	16	29,799	29,799,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	3	967	96,700,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	620	620,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	7	1,883	1,883,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	119	119,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	5	5,000.00	0.00
€ / R 15-Apr-16			Any day expiry	1	3	3,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	60	428,495	428,495,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	5	320	32,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	4	30,852	30,852,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	95	95,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	13	5,646	5,646,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 19-Sep-16			Foreign Exchange Future	3	3,335	3,335,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	100	100,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	170	17,000,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	4	1,113	1,113,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				308	933,574	1,086,232,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				308	933,574	1,086,232,000.00	0.00