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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 8-Mar-16			Any day expiry	3	2,500	2,500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	98	85,279	85,279,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	10	50	5,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	225	225,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	13	1,552	1,552,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	210	210,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 22-Mar-16	15.47	C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	213	213,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	36	36,000.00	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	67	96,315	96,315,000.00	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	21	21,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	10	2,230	2,230,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	2	310	310,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	2	20,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	4	1,627	1,627,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	9	900,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	8	21,315	21,315,000.00	0.00
Total Futures				225	195,646	202,018,000.00	0.00
Total Options				9	25,955	25,955,000.00	0.00
Grand Total for Currency Future Turnover Summary				234	221,601	227,973,000.00	0.00