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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Mar-16			Any day expiry	94	251,254	251,254,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	7	9,465	9,465,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	20	59,871	59,871,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	4	8,811	8,811,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	2	693	693,000.00	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	1	50	500,000.00	0.00
ZMW / R 14-Mar-16			Foreign Exchange Future	1	1	5,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	119	119,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	188	188,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	164	131,257	131,257,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	4	21	2,100,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	23	12,753	12,753,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	2	4	400,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	17	4,562	4,562,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	6	7,105	7,105,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	1	50	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	13	2,169	2,169,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	5	9,340	9,340,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	6,867	6,867,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	300	300,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	1	300	300,000.00	0.00
Total Futures				383	507,474	638,959,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				383	507,474	638,959,000.00	0.00