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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Mar-16			Any day expiry	2	390	390,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	59	59,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	95	16,879	16,879,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	6	600,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	17	1,306	1,306,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	11	1,226	1,226,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
CHF / R 13-Jun-16			Foreign Exchange Future	8	1,638	1,638,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	4	128	128,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	2,000	2,000,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 13-Mar-17		C	Foreign Exchange Future	3	5,085	5,085,000.00	0.00
<b>Total Futures</b>				<b>145</b>	<b>23,902</b>	<b>25,486,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>5,085</b>	<b>5,085,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>148</b>	<b>28,987</b>	<b>30,571,000.00</b>	<b>0.00</b>

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