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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/03/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 22-Mar-16			Any day expiry	2	6	6,000.00	0.00
€ / R 22-Mar-16			Any day expiry	1	293	293,000.00	0.00
\$ / R 31-Mar-16			Any day expiry	2	453	453,000.00	0.00
\$ / R 5-Apr-16	15.35	C	Any day expiry	4	5,230	5,230,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	45	45,000.00	0.00
\$ / R 26-Apr-16			Any day expiry	2	88	88,000.00	0.00
\$ / R 4-May-16			Any day expiry	1	363	363,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	23	23,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	74	66,245	66,245,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	6	95	9,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	8	1,628	1,628,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	150	15,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	3	3,000.00	0.00
AUS\$ / R 13-Jun-16			Foreign Exchange Future	2	430	430,000.00	0.00
\$ / R 27-Jul-16			Any day expiry	1	2,110	2,110,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	4	45	45,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	350	350,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	250	250,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	360	360,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	100	100,000.00	0.00
Total Futures				116	73,777	99,022,000.00	0.00
Total Options				2	5,000	5,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				118	78,777	104,022,000.00	0.00