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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16			Foreign Exchange Future	90	25,627	25,627,000.00	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	13	472	472,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	10	3,965	3,965,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 20-Apr-16			Any day expiry	1	700	700,000.00	0.00
\$ / R 17-May-16			Any day expiry	1	100	100,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	9	3,421	3,421,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	4	800	800,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	27	2,700,000.00	0.00
\$ / R 19-Dec-16	20.90	C	Foreign Exchange Future	4	64,433	64,433,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	22	22,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	38	38,000.00	0.00

<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>Total Futures</b>				<b>153</b>	<b>37,050</b>	<b>46,878,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>64,400</b>	<b>64,400,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>156</b>	<b>101,450</b>	<b>111,278,000.00</b>	<b>0.00</b>