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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Feb-16			Any day expiry	1	12	12,000.00	0.00
\$ / R 26-Feb-16			Any day expiry	1	21	21,000.00	0.00
£ / R 26-Feb-16			Any day expiry	1	82	82,000.00	0.00
€ / R 26-Feb-16			Any day expiry	1	9	9,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	122	134,106	134,106,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	20	751	751,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	19	2,362	2,362,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	11	11,000.00	0.00
DKK / R 14-Mar-16			Foreign Exchange Future	2	246	2,460,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	142	142,000.00	0.00
£ / R 15-Apr-16			Any day expiry	1	17	17,000.00	0.00
€ / R 15-Apr-16			Any day expiry	1	3	3,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	30	18,374	18,374,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	8	40	4,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	3	401	401,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	30	30,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	15	15,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	5	518	518,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 13-Mar-17		C	Foreign Exchange Future	4	3,600	3,600,000.00	0.00
<b>Total Futures</b>				<b>214</b>	<b>150,949</b>	<b>157,123,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>12</b>	<b>9,816</b>	<b>9,816,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>226</b>	<b>160,765</b>	<b>166,939,000.00</b>	<b>0.00</b>