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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Feb-16			Any day expiry	1	85	85,000.00	0.00
\$ / R 17-Feb-16			Any day expiry	1	300	300,000.00	0.00
\$ / R 26-Feb-16			Any day expiry	1	6	6,000.00	0.00
£ / R 26-Feb-16			Any day expiry	1	1	1,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	105	22,152	22,152,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	6	27	2,700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	950	950,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	804	804,000.00	0.00
PULA / R 14-Mar-16			Foreign Exchange Future	1	1	10,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	20	6,701	6,701,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	4	900	900,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	550	550,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	250	250,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	2	200	200,000.00	0.00
£ / R 19-Dec-16	23.01	P	Foreign Exchange Future	3	2,349	2,349,000.00	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>157</b>	<b>31,942</b>	<b>36,109,000.00</b>
<b>Total Options</b>				<b>6</b>	<b>3,599</b>	<b>3,599,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>163</b>	<b>35,541</b>	<b>39,708,000.00</b>