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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 21-Jan-16		C	Any day expiry	1	10,000	10,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	214	55,038	55,038,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	39	381	38,100,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	47	4,915	4,915,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	0	0	0.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	39	6,679	6,679,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	6	779	779,000.00	0.00
\$ / R 7-Apr-16		C	Any day expiry	3	10,000	10,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	36	6,855	6,855,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	19	105	10,500,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	13	1,710	1,710,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	13	3,625	3,625,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	3	581	581,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	6	1,130	1,130,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	6	31,000	31,000,000.00	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>430</b>	<b>76,608</b>	<b>125,712,000.00</b>
<b>Total Options</b>				<b>17</b>	<b>56,200</b>	<b>56,200,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>447</b>	<b>132,808</b>	<b>181,912,000.00</b>