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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/02/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Mar-16			Any day expiry	1	8	8,000.00	0.00
\$ / R 14-Mar-16	15.53	C	Foreign Exchange Future	149	203,356	203,356,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	11	35,826	35,826,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	150	15,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	10	806	806,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	350	350,000.00	0.00
CAD / R 14-Mar-16			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	1	250	2,500,000.00	0.00
\$ / R 26-Apr-16			Any day expiry	1	180	180,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	76	56,000	56,000,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	5	18	1,800,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	9	270	270,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	37	37,000.00	0.00
DKK / R 13-Jun-16			Foreign Exchange Future	1	100	1,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	3	1,500	1,500,000.00	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	150	150,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	150	150,000.00	0.00
QUANTO € / \$ 19-Sep-16			Foreign Exchange Future	1	250	2,500,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	400	400,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	3	1,075	1,075,000.00	0.00
<b>Total Futures</b>				<b>254</b>	<b>171,759</b>	<b>196,266,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>31</b>	<b>129,742</b>	<b>129,742,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>285</b>	<b>301,501</b>	<b>326,008,000.00</b>	<b>0.00</b>