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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15			Foreign Exchange Future	76	59,468	59,468,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	13	47	4,700,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	4	1,203	1,203,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	2	250	25,000,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	6	1,388	1,388,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	400	400,000.00	0.00
\$ / R 12-Feb-16			Any day expiry	1	10	10,000.00	0.00
\$ / R 26-Feb-16			Any day expiry	2	392	392,000.00	0.00
£ / R 26-Feb-16			Any day expiry	2	163	163,000.00	0.00
€ / R 26-Feb-16			Any day expiry	2	34	34,000.00	0.00
\$ / R 7-Mar-16			Any day expiry	1	187	187,000.00	0.00
£ / R 7-Mar-16			Any day expiry	1	50	50,000.00	0.00
€ / R 7-Mar-16			Any day expiry	1	5	5,000.00	0.00
\$ / R 14-Mar-16	15.25	C	Foreign Exchange Future	40	10,467	10,467,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	7	41	4,100,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	690	690,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	4	875	875,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
CHF / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00
SGD / R 14-Mar-16			Foreign Exchange Future	1	790	790,000.00
\$ / R 13-Jun-16			Foreign Exchange Future	3	1,000	1,000,000.00
\$ / R 19-Sep-16			Foreign Exchange Future	3	670	670,000.00
Total Futures				175	74,165	107,627,000.00
Total Options				1	4,000	4,000,000.00
Grand Total for Currency Future Turnover Summary				176	78,165	111,627,000.00