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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15			Foreign Exchange Future	86	80,409	80,409,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	21	136	13,600,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	16	864	864,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	26	3,788	3,788,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	4	296	296,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	2	270	2,700,000.00	0.00
\$ / R 17-Dec-15	14.41	C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 12-Feb-16			Any day expiry	1	12	12,000.00	0.00
\$ / R 2-Mar-16		C	Any day expiry	6	20,000	20,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	45	16,364	16,364,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	245	24,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	1,201	1,201,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	13	903	903,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	4	3,540	3,540,000.00	0.00
CAD / R 14-Mar-16			Foreign Exchange Future	1	100	100,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	3	138	138,000.00	0.00
DKK / R 14-Mar-16			Foreign Exchange Future	1	100	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	7	1,985	19,850,000.00	0.00
\$ / R 31-May-16			Any day expiry	1	230	230,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	6	4,500	4,500,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	3	17	1,700,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	3	500	500,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / \$ 13-Jun-16			Foreign Exchange Future	3	260	2,600,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	19	7,500	7,500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	150	150,000.00	0.00
<b>Total Futures</b>				<b>290</b>	<b>124,759</b>	<b>187,696,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>30,000</b>	<b>30,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>298</b>	<b>154,759</b>	<b>217,696,000.00</b>	<b>0.00</b>