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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16			Foreign Exchange Future	52	20,029	20,029,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	2	200,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	103	103,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	1,287	1,287,000.00	0.00
AUS / R 14-Mar-16			Foreign Exchange Future	1	2	2,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	170	170,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	130	130,000.00	0.00
Total Futures				68	20,448	20,646,000.00	0.00
Total Options				1	1,275	1,275,000.00	0.00
Grand Total for Currency Future Turnover Summary				69	21,723	21,921,000.00	0.00