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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15			Foreign Exchange Future	212	530,212	530,212,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	4	40	4,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	9	37,320	37,320,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	4	4,378	437,800,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	22	63,372	63,372,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	8	9,177	9,177,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	1	6,417	6,417,000.00	0.00
CNH / R 11-Dec-15			Foreign Exchange Future	3	158	1,580,000.00	0.00
KES / R 11-Dec-15			Foreign Exchange Future	2	694	69,400,000.00	0.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	28,268	2,826,800,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	3	71	710,000.00	0.00
ZMW / R 11-Dec-15			Foreign Exchange Future	1	7,688	38,440,000.00	0.00
\$ / R 14-Mar-16	16.00	P	Foreign Exchange Future	443	351,857	351,857,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	27	2,700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	23	1,567	1,567,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	2	60	6,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	56	4,043	4,043,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	11	1,802	1,802,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
CNH / R 14-Mar-16			Foreign Exchange Future	3	158	1,580,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	2	70	700,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	1	50	50,000.00	0.00
\$ / R 13-May-16			Any day expiry	1	50	50,000.00	0.00
\$ / R 13-Jun-16	18.07	C	Foreign Exchange Future	41	122,752	122,752,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	3	203	203,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	4	5,776	5,776,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	1	2	2,000.00	0.00
\$ / R 24-Jun-16		C	Any day expiry	15	15,800	15,800,000.00	0.00
\$ / R 13-Sep-16		C	Any day expiry	4	4,000	4,000,000.00	0.00
\$ / R 19-Sep-16		C	Foreign Exchange Future	20	12,650	12,650,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	2	10	10,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	7	6,010	6,010,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	37	279,583	279,583,000.00	0.00
€ / R 19-Dec-16		C	Foreign Exchange Future	7	8,766	8,766,000.00	0.00
Total Futures				866	1,011,589	4,362,657,000.00	0.00
Total Options				96	491,472	491,472,000.00	0.00
Grand Total for Currency Future Turnover Summary				962	1,503,061	4,854,129,000.00	0.00