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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Mar-16		P	Foreign Exchange Future	48	12,130	12,130,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	7	53	53,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	11	130	130,000.00	0.00
AU$ / R 14-Mar-16			Foreign Exchange Future	2	225	225,000.00	0.00
QUANTO € / $ 14-Mar-16			Foreign Exchange Future	1	100	1,000,000.00	0.00
$ / R 13-Jun-16			Foreign Exchange Future	8	2,907	2,907,000.00	0.00
$ / R 19-Sep-16			Foreign Exchange Future	1	10	10,000.00	0.00
$ / R 19-Dec-16		P	Foreign Exchange Future	4	460	460,000.00	0.00
€ / R 19-Dec-16	21.90	C	Foreign Exchange Future	4	156	156,000.00	0.00
Total Futures				**70**	**13,227**	**15,117,000.00**	**0.00**
Total Options				**17**	**2,954**	**2,954,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**87**	**16,181**	**18,071,000.00**	**0.00**