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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 23-Nov-15			Any day expiry	1	10,000	10,000,000.00	0.00
\$ / R 11-Dec-15	13.83	C	Foreign Exchange Future	107	27,305	27,305,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	19	117	11,700,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	16	909	909,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	13	1,249	1,249,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	10	3,014	3,014,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	3	1,406	14,060,000.00	0.00
£ / R 29-Feb-16			Any day expiry	1	14	14,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	66	14,756	14,756,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	12	64	6,400,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	20	1,075	1,075,000.00	0.00
€ / R 14-Mar-16		P	Foreign Exchange Future	20	156,286	156,286,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	350	350,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	4	500	500,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	3	60	60,000.00	0.00
¥ / R 13-Jun-16			Foreign Exchange Future	1	150	15,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	2	2,025	2,025,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Sep-16			Foreign Exchange Future	1	750	750,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	300	300,000.00	0.00
Total Futures				294	63,588	110,001,000.00	0.00
Total Options				10	156,757	156,757,000.00	0.00
Grand Total for Currency Future Turnover Summary				304	220,345	266,758,000.00	0.00