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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/12/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15			Foreign Exchange Future	154	256,981	256,981,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	14	71	7,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	17	1,959	1,959,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	14	1,614	1,614,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	5	7,604	7,604,000.00	0.00
KES / R 11-Dec-15			Foreign Exchange Future	1	1,266	126,600,000.00	0.00
\$ / R 12-Jan-16			Any day expiry	1	5	5,000.00	0.00
£ / R 12-Jan-16			Any day expiry	1	2	2,000.00	0.00
\$ / R 29-Jan-16			Any day expiry	1	320	320,000.00	0.00
\$ / R 12-Feb-16			Any day expiry	1	10	10,000.00	0.00
£ / R 29-Feb-16			Any day expiry	1	9	9,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	151	274,058	274,058,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	5	246	24,600,000.00	0.00
£ / R 14-Mar-16		C	Foreign Exchange Future	19	82,143	82,143,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	3	874	87,400,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	21	2,853	2,853,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	7	7,603	7,603,000.00	0.00
KES / R 14-Mar-16			Foreign Exchange Future	2	2,532	253,200,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	1	1	10,000.00	0.00
\$ / R 10-May-16	14.28	P	Any day expiry	1	30	30,000.00	0.00
\$ / R 13-Jun-16	16.81	C	Foreign Exchange Future	5	3,404	3,404,000.00	0.00
\$ / R 19-Dec-16	19.00	C	Foreign Exchange Future	2	2,317	2,317,000.00	0.00
<b>Total Futures</b>				<b>420</b>	<b>561,652</b>	<b>1,055,572,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>84,250</b>	<b>84,250,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>427</b>	<b>645,902</b>	<b>1,139,822,000.00</b>	<b>0.00</b>