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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Jan-16			Any day expiry	1	10,000	10,000,000.00	0.00
AU\$ / R 15-Jan-16			Any day expiry	1	3	3,000.00	0.00
€ / R 25-Jan-16		C	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 19-Feb-16		C	Any day expiry	1	3,600	3,600,000.00	0.00
€ / R 24-Feb-16			Any day expiry	1	100	100,000.00	0.00
\$ / R 14-Mar-16		C	Foreign Exchange Future	140	128,067	128,067,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	15	2,420	2,420,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	23	2,218	2,218,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	3	500	500,000.00	0.00
€ / R 22-Mar-16			Any day expiry	1	293	293,000.00	0.00
\$ / R 5-Apr-16		C	Any day expiry	4	10,000	10,000,000.00	0.00
\$ / R 15-Apr-16			Any day expiry	3	115	115,000.00	0.00
€ / R 26-Apr-16			Any day expiry	1	25	25,000.00	0.00
€ / R 25-May-16			Any day expiry	1	74	74,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	16	27,545	27,545,000.00	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	4	552	552,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 13-Jun-16			Foreign Exchange Future	7	13,694	13,694,000.00	0.00
AU\$ / R 13-Jun-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	3	520	520,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	1	150	150,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	3	1,470	1,470,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	3	1,346	1,346,000.00	0.00
Total Futures				227	88,618	91,093,000.00	0.00
Total Options				17	116,850	116,850,000.00	0.00
Grand Total for Currency Future Turnover Summary				244	205,468	207,943,000.00	0.00