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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-15	12.50	C	Foreign Exchange Future	252	290,828	290,828,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	26	120	12,000,000.00	0.00
£ / R 14-Sep-15	20.50	C	Foreign Exchange Future	31	21,493	21,493,000.00	0.00
€ / R 14-Sep-15	14.60	C	Foreign Exchange Future	34	33,872	33,872,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	8	1,605	1,605,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 28-Oct-15			Any day expiry	1	4	4,000.00	0.00
\$ / R 5-Nov-15		C	Any day expiry	2	600	600,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	55	10,829	10,829,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	8	35	3,500,000.00	0.00
£ / R 11-Dec-15	21.82	C	Foreign Exchange Future	15	41,243	41,243,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	4	998	99,800,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	16	2,488	2,488,000.00	0.00
AU\$ / R 11-Dec-15	9.30	P	Foreign Exchange Future	5	1,103	1,103,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	10	42,160	421,600,000.00	0.00
\$ / R 14-Mar-16	12.95	P	Foreign Exchange Future	6	114,520	114,520,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	105	105,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 14-Mar-16		C	Foreign Exchange Future	8	52,911	52,911,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	5	1,625	1,625,000.00	0.00
Total Futures				473	262,602	757,674,000.00	0.00
Total Options				21	354,453	354,453,000.00	0.00
Grand Total for Currency Future Turnover Summary				494	617,055	1,112,127,000.00	0.00