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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Aug-15			Any day expiry	1	3,600	3,600,000.00	0.00
\$ / R 14-Sep-15	12.62	C	Foreign Exchange Future	79	34,915	34,915,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	9	35	3,500,000.00	0.00
£ / R 14-Sep-15	20.50	C	Foreign Exchange Future	21	11,243	11,243,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	33	4,885	4,885,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	500	500,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	1	1,000.00	0.00
NGN / R 14-Sep-15			Foreign Exchange Future	1	17,500	1,750,000,000.00	0.00
\$ / R 25-Sep-15		C	Any day expiry	2	5,000	5,000,000.00	0.00
\$ / R 25-Nov-15	13.24	C	Any day expiry	3	5,000	5,000,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	24	3,876	3,876,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 11-Dec-15		C	Foreign Exchange Future	10	11,645	11,645,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	17	5,593	5,593,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	50	50,000.00	0.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	20,300	2,030,000,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	1,144	11,440,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	4	1,500	1,500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	250	250,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	330	330,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	75	75,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>210</b>	<b>81,286</b>	<b>3,839,722,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>12</b>	<b>46,681</b>	<b>46,681,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>222</b>	<b>127,967</b>	<b>3,886,403,000.00</b>	<b>0.00</b>