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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-15		C	Foreign Exchange Future	198	184,986	184,986,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	35	141	14,100,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	19	1,445	1,445,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	16	1,128	1,128,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	4	360	360,000.00	0.00
\$ / R 6-Oct-15	13.25	P	Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 11-Dec-15		P	Foreign Exchange Future	90	41,762	41,762,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	23	128	12,800,000.00	0.00
£ / R 11-Dec-15	20.12	P	Foreign Exchange Future	32	38,015	38,015,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	28	2,040	2,040,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	3	350	350,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	2	96	96,000.00	0.00
\$ / R 14-Mar-16	15.03	C	Foreign Exchange Future	10	2,828	2,828,000.00	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	1	200	200,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	350	350,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	350	350,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	5	2,000	2,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Sep-16		C	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	50	50,000.00	0.00
<b>Total Futures</b>				<b>439</b>	<b>153,618</b>	<b>181,239,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>38</b>	<b>147,621</b>	<b>147,621,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>477</b>	<b>301,239</b>	<b>328,860,000.00</b>	<b>0.00</b>