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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 8-Sep-15			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	122	48,748	48,748,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	17	56	5,600,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	18	1,217	1,217,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	17	2,262	2,262,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	3	169	169,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	2	20	20,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	5	173	1,730,000.00	0.00
\$ / R 9-Oct-15	13.98	C	Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 28-Oct-15			Any day expiry	1	1	1,000.00	0.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	136	27,916	27,916,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	18	480	48,000,000.00	0.00
£ / R 11-Dec-15	20.81	P	Foreign Exchange Future	9	10,651	10,651,000.00	0.00
€ / R 11-Dec-15	15.04	P	Foreign Exchange Future	40	55,955	55,955,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	127	127,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	1	9	9,000.00	0.00
NGN / R 11-Dec-15			Foreign Exchange Future	1	25	2,500,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	3	30,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16			Foreign Exchange Future	6	3,225	3,225,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00
€ / R 14-Mar-16		P	Foreign Exchange Future	6	25,505	25,505,000.00	0.00
\$ / R 13-Jun-16	17.06	C	Foreign Exchange Future	5	1,428	1,428,000.00	0.00
\$ / R 19-Sep-16	17.70	C	Foreign Exchange Future	2	10,000	10,000,000.00	0.00
<b>Total Futures</b>				<b>400</b>	<b>94,605</b>	<b>151,728,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>15</b>	<b>104,390</b>	<b>104,390,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>415</b>	<b>198,995</b>	<b>256,118,000.00</b>	<b>0.00</b>