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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-15			Foreign Exchange Future	117	300,410	300,410,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	8	39	3,900,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	24	2,123	2,123,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	25	13,744	13,744,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	2	309	3,090,000.00	0.00
NZ\$ / R 23-Sep-15			Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 2-Oct-15			Any day expiry	2	1,400	1,400,000.00	0.00
\$ / R 20-Oct-15			Any day expiry	1	600	600,000.00	0.00
\$ / R 28-Oct-15			Any day expiry	1	14	14,000.00	0.00
\$ / R 11-Dec-15	13.59	P	Foreign Exchange Future	196	473,932	473,932,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	10	46	4,600,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	17	1,422	1,422,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	35	22,628	22,628,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	2	616	6,160,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	11	14,983	14,983,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	3	154	154,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	636	636,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	38	19,000	19,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	23	115	11,500,000.00
<b>Total Futures</b>				<b>521</b>	<b>857,171</b>	<b>885,296,000.00</b>
<b>Total Options</b>				<b>1</b>	<b>3,000</b>	<b>3,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>522</b>	<b>860,171</b>	<b>888,296,000.00</b>