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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-15			Foreign Exchange Future	127	215,303	215,303,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	18	101	10,100,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	21	24,985	24,985,000.00	0.00
¥ / R 14-Sep-15			Foreign Exchange Future	3	68	6,800,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	29	41,975	41,975,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	7	1,519	1,519,000.00	0.00
CF CANDO CAGH 14-Sep			Can-Do Future	1	24,000	24,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	2	45	45,000.00	0.00
KES / R 14-Sep-15			Foreign Exchange Future	1	13	1,300,000.00	0.00
NGN / R 14-Sep-15			Foreign Exchange Future	1	2,000	200,000,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	3	71	710,000.00	0.00
ZMW / R 14-Sep-15			Foreign Exchange Future	2	130	650,000.00	0.00
\$ / R 30-Sep-15	13.64	C	Any day expiry	1	6,110	6,110,000.00	0.00
\$ / R 28-Oct-15			Any day expiry	1	38	38,000.00	0.00
\$ / R 11-Dec-15		P	Foreign Exchange Future	123	157,271	157,271,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	12	55	5,500,000.00	0.00
£ / R 11-Dec-15		P	Foreign Exchange Future	19	51,188	51,188,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	3	68	6,800,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 11-Dec-15			Foreign Exchange Future	21	7,330	7,330,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	3	42	42,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	1	2	2,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	3	4,576	45,760,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	7	19,014	19,014,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	8	6,672	6,672,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	4	14,010	14,010,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	4	1,101	1,101,000.00	0.00
<b>Total Futures</b>				<b>410</b>	<b>428,717</b>	<b>675,279,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>15</b>	<b>148,970</b>	<b>148,970,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>425</b>	<b>577,687</b>	<b>824,249,000.00</b>	<b>0.00</b>