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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 15/06/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Jun 2015 \$ / R								
\$ / R 29/06/2015 Any day expiry	C	12.45 Buy	2,000	1,000	2,000,000.00	150.9600		301,920,000.00
\$ / R 29/06/2015 Any day expiry	C	12.45 Buy	2,000	1,000	2,000,000.00	150.9600		301,920,000.00
		Total Futures	0		0.00			0.00
		Total Options	4,000		4,000,000			603,840,000.00
		Total \$ / R Any day expiry	4,000		4,000,000.00			603,840,000.00

Sep 2015 \$ / R

\$ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.6045		12,604.50
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.6065		12,606.50
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.6400		12,640.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.6065		12,606.50

\$ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.6059	12,605.90
\$ / R 14/09/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.6168	37,850.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	12.6344	37,903.20
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.6031	63,015.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5945	62,972.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5945	62,972.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.5991	62,995.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.5974	62,987.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.6031	63,015.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5991	62,995.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5974	62,987.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.6276	126,276.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.6366	126,366.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5945	125,945.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5887	125,887.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5889	125,889.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5957	125,957.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.6041	126,041.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5889	125,889.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5887	125,887.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.6366	126,366.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.6001	126,001.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.6366	126,366.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.6276	126,276.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5957	125,957.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.6001	126,001.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	14	1,000	14,000.00	12.6038	176,453.20
\$ / R 14/09/2015	Foreign Exchange Future	Buy	14	1,000	14,000.00	12.6038	176,453.20
\$ / R 14/09/2015	Foreign Exchange Future	Buy	17	1,000	17,000.00	12.6251	214,626.70
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.6250	252,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.6000	252,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.6264	252,528.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.6250	252,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.6000	252,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	80	1,000	80,000.00	12.6043	1,008,344.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	99	1,000	99,000.00	12.6120	1,248,588.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	99	1,000	99,000.00	12.6120	1,248,588.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.5920	1,259,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.5895	1,258,950.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.5895	1,258,950.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.6410	1,264,100.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.6410	1,264,100.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.6014	1,260,140.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.6048	1,260,480.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.6014	1,260,140.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/09/2015 Foreign Exchange Future			Buy	100	1,000	100,000.00	12.5920		1,259,200.00
\$ / R 14/09/2015 Foreign Exchange Future			Sell	170	1,000	170,000.00	12.6050		2,142,850.00
\$ / R 14/09/2015 Foreign Exchange Future			Buy	199	1,000	199,000.00	12.6092		2,509,230.80
\$ / R 14/09/2015 Foreign Exchange Future			Sell	199	1,000	199,000.00	12.6092		2,509,230.80
\$ / R 14/09/2015 Foreign Exchange Future			Sell	250	1,000	250,000.00	12.6148		3,153,700.00
\$ / R 14/09/2015 Foreign Exchange Future			Buy	250	1,000	250,000.00	12.6148		3,153,700.00
\$ / R 14/09/2015 Foreign Exchange Future			Buy	324	1,000	324,000.00	12.5930		4,080,132.00
\$ / R 14/09/2015 Foreign Exchange Future			Sell	324	1,000	324,000.00	12.5930		4,080,132.00
\$ / R 14/09/2015 Foreign Exchange Future			Sell	500	1,000	500,000.00	12.6061		6,303,050.00
\$ / R 14/09/2015 Foreign Exchange Future			Sell	500	1,000	500,000.00	12.6061		6,303,050.00
\$ / R 14/09/2015 Foreign Exchange Future			Buy	500	1,000	500,000.00	12.6061		6,303,050.00
\$ / R 14/09/2015 Foreign Exchange Future			Buy	500	1,000	500,000.00	12.6061		6,303,050.00
\$ / R 14/09/2015 Foreign Exchange Future			Sell	1,000	1,000	1,000,000.00	12.6432		12,643,200.00
\$ / R 14/09/2015 Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	12.6432		12,643,200.00
\$ / R 14/09/2015 Foreign Exchange Future			Sell	2,000	1,000	2,000,000.00	12.6232		25,246,400.00
\$ / R 14/09/2015 Foreign Exchange Future			Buy	2,000	1,000	2,000,000.00	12.6232		25,246,400.00
\$ / R 14/09/2015 Foreign Exchange Future	C	12.62	Sell	8,000	1,000	8,000,000.00	394.3300		3,154,640,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	12.62	Buy	8,000	1,000	8,000,000.00	399.3300		3,194,640,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	12.62	Sell	8,000	1,000	8,000,000.00	399.3300		3,194,640,000.00
Total Futures				11,240		11,240,000.00			141,834,078.70
Total Options				24,000		24,000,000			9,543,920,000.00
Total \$ / R Foreign Exchange Future				35,240		35,240,000.00			9,685,754,078.70

Sep 2015 \$ / R MAXI

\$ / R MAXI 14/09/2015 Foreign Exchange Future			Buy	1	100,000	100,000.00	12.6109		1,261,090.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Buy	1	100,000	100,000.00	12.6140		1,261,400.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Sell	1	100,000	100,000.00	12.6140		1,261,400.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Sell	1	100,000	100,000.00	12.6109		1,261,090.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Sell	2	100,000	200,000.00	12.5990		2,519,800.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Buy	2	100,000	200,000.00	12.6030		2,520,600.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Sell	2	100,000	200,000.00	12.6030		2,520,600.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Buy	2	100,000	200,000.00	12.5990		2,519,800.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Buy	3	100,000	300,000.00	12.6092		3,782,760.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Sell	3	100,000	300,000.00	12.6147		3,784,410.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Sell	3	100,000	300,000.00	12.6092		3,782,760.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Buy	3	100,000	300,000.00	12.6147		3,784,410.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future			Buy	5	100,000	500,000.00	12.6029		6,301,450.00

\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	5	100,000	500,000.00	12.6220	6,311,000.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	5	100,000	500,000.00	12.6029	6,301,450.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	12.6140	12,614,000.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	12.6140	12,614,000.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	15	100,000	1,500,000.00	12.6220	18,933,000.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	20	100,000	2,000,000.00	12.6220	25,244,000.00
Total Futures			94		9,400,000.00		118,579,020.00

Total Options

Total \$ / R MAXI Foreign Exchange Future			94		9,400,000.00		118,579,020.00
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Sep 2015 £ / R

£ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	19.5500	19,550.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	19.5580	19,558.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	19.5500	19,550.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	19.5826	19,582.60
£ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	19.5800	19,580.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	19.5500	19,550.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	19.5677	78,270.80
£ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	19.5700	97,850.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	19.5700	97,850.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	19.5538	97,769.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.5700	195,700.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	19.5690	4,892,250.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	19.5640	4,891,000.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	19.5640	4,891,000.00
Total Futures			785		785,000.00		15,359,060.40

Total Options

Total £ / R Foreign Exchange Future			785		785,000.00		15,359,060.40
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Sep 2015 € / R

€ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.1750	14,175.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.1750	14,175.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	4,000	1,000	4,000,000.00	14.1970	56,788,000.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	4,000	1,000	4,000,000.00	14.1970	56,788,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			8,002		8,002,000.00			113,604,350.00
Total Options								
Total € / R Foreign Exchange Future			8,002		8,002,000.00			113,604,350.00

Dec 2015 \$ / R

\$ / R 11/12/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.8423		38,526.90
\$ / R 11/12/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	12.8431		38,529.30
\$ / R 11/12/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.8431		38,529.30
\$ / R 11/12/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	12.8423		38,526.90
\$ / R 11/12/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8300		64,150.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8300		64,150.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	55	1,000	55,000.00	12.8178		704,979.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	55	1,000	55,000.00	12.8177		704,973.50
\$ / R 11/12/2015	Foreign Exchange Future	Buy	55	1,000	55,000.00	12.8178		704,979.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	55	1,000	55,000.00	12.8178		704,979.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	55	1,000	55,000.00	12.8177		704,973.50
\$ / R 11/12/2015	Foreign Exchange Future	Buy	55	1,000	55,000.00	12.8178		704,979.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.7950		1,279,500.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.7911		1,279,110.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.7910		1,279,100.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.7977		1,279,770.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.8000		1,280,000.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.8100		1,281,000.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.7992		1,279,920.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	12.8005		1,920,075.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.8005		1,920,075.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	154	1,000	154,000.00	12.7876		1,969,290.40
\$ / R 11/12/2015	Foreign Exchange Future	Sell	154	1,000	154,000.00	12.7876		1,969,290.40
\$ / R 11/12/2015	Foreign Exchange Future	Buy	546	1,000	546,000.00	12.7876		6,982,029.60
\$ / R 11/12/2015	Foreign Exchange Future	Sell	546	1,000	546,000.00	12.7876		6,982,029.60
Total Futures			2,752		2,752,000.00			35,213,465.40
Total Options								
Total \$ / R Foreign Exchange Future			2,752		2,752,000.00			35,213,465.40

Dec 2015 \$ / R MAXI

\$ / R MAXI 11/12/2015	Foreign Exchange Future	Buy	3	100,000	300,000.00	12.8043	3,841,290.00
\$ / R MAXI 11/12/2015	Foreign Exchange Future	Sell	3	100,000	300,000.00	12.8043	3,841,290.00
\$ / R MAXI 11/12/2015	Foreign Exchange Future	Buy	3	100,000	300,000.00	12.8047	3,841,410.00
\$ / R MAXI 11/12/2015	Foreign Exchange Future	Sell	3	100,000	300,000.00	12.8047	3,841,410.00
\$ / R MAXI 11/12/2015	Foreign Exchange Future	Buy	5	100,000	500,000.00	12.8042	6,402,100.00
\$ / R MAXI 11/12/2015	Foreign Exchange Future	Sell	5	100,000	500,000.00	12.8042	6,402,100.00
Total Futures			22		2,200,000.00		28,169,600.00

Total Options

Total \$ / R MAXI Foreign Exchange Future

22

2,200,000.00

28,169,600.00

Dec 2015 £ / R

£ / R 11/12/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	19.8694	19,869.40
£ / R 11/12/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	19.8694	19,869.40
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Sell	110	1,000	110,000.00	720.7300	79,280,300.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Sell	125	1,000	125,000.00	588.1000	73,512,500.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Sell	166	1,000	166,000.00	720.7300	119,641,180.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Sell	190	1,000	190,000.00	588.1000	111,739,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Sell	207	1,000	207,000.00	720.7300	149,191,110.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Sell	237	1,000	237,000.00	588.1000	139,379,700.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Sell	251	1,000	251,000.00	720.7300	180,903,230.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Sell	289	1,000	289,000.00	588.1000	169,960,900.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Buy	910	1,000	910,000.00	675.7300	614,914,300.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Sell	910	1,000	910,000.00	675.7300	614,914,300.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Buy	1,040	1,000	1,040,000.00	543.1000	564,824,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Sell	1,040	1,000	1,040,000.00	543.1000	564,824,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Buy	1,100	1,000	1,100,000.00	675.7300	743,303,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Buy	1,250	1,000	1,250,000.00	543.1000	678,875,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Buy	1,660	1,000	1,660,000.00	675.7300	1,121,711,800.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Buy	1,900	1,000	1,900,000.00	543.1000	1,031,890,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Buy	2,070	1,000	2,070,000.00	675.7300	1,398,761,100.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Buy	2,370	1,000	2,370,000.00	543.1000	1,287,147,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Buy	2,510	1,000	2,510,000.00	675.7300	1,696,082,300.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Buy	2,890	1,000	2,890,000.00	543.1000	1,569,559,000.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.33 Sell	8,250	1,000	8,250,000.00	670.7300	5,533,522,500.00
£ / R 11/12/2015	Foreign Exchange Future	C 20.77 Sell	9,450	1,000	9,450,000.00	538.1000	5,085,045,000.00
Total Futures			2		2,000.00		39,738.80
Total Options			38,925		38,925,000		23,528,981,220.00

Total £ / R Foreign Exchange Future

38,927

38,927,000.00

23,529,020,958.80

Dec 2015 € / R

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
€ / R 11/12/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.4131		14,413.10
€ / R 11/12/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.4131		14,413.10
€ / R 11/12/2015 Foreign Exchange Future		Sell	43	1,000	43,000.00	14.4349		620,700.70
€ / R 11/12/2015 Foreign Exchange Future		Buy	43	1,000	43,000.00	14.4349		620,700.70
€ / R 11/12/2015 Foreign Exchange Future		Sell	1,550	1,000	1,550,000.00	14.4640		22,419,200.00
€ / R 11/12/2015 Foreign Exchange Future		Buy	1,550	1,000	1,550,000.00	14.4640		22,419,200.00
Total Futures			3,188		3,188,000.00			46,108,627.60
Total Options								
Total € / R Foreign Exchange Future			3,188		3,188,000.00			46,108,627.60

Dec 2015 KES / R

KES / R 11/12/2015 Foreign Exchange Future		Buy	1,870	100,000	187,000,000.00	0.1269		23,730,300.00
KES / R 11/12/2015 Foreign Exchange Future		Sell	1,870	100,000	187,000,000.00	0.1269		23,730,300.00
Total Futures			3,740		374,000,000.00			47,460,600.00
Total Options								
Total KES / R Foreign Exchange Future			3,740		374,000,000.00			47,460,600.00

Dec 2015 NGN / R

NGN / R 11/12/2015 Foreign Exchange Future		Buy	680	100,000	68,000,000.00	0.0595		4,046,000.00
NGN / R 11/12/2015 Foreign Exchange Future		Sell	680	100,000	68,000,000.00	0.0595		4,046,000.00
NGN / R 11/12/2015 Foreign Exchange Future		Buy	2,400	100,000	240,000,000.00	0.0595		14,280,000.00
NGN / R 11/12/2015 Foreign Exchange Future		Sell	2,400	100,000	240,000,000.00	0.0595		14,280,000.00
NGN / R 11/12/2015 Foreign Exchange Future		Sell	3,080	100,000	308,000,000.00	0.0594		18,295,200.00
NGN / R 11/12/2015 Foreign Exchange Future		Sell	3,080	100,000	308,000,000.00	0.0594		18,295,200.00
Total Futures			12,320		1,232,000,000.00			73,242,400.00
Total Options								
Total NGN / R Foreign Exchange Future			12,320		1,232,000,000.00			73,242,400.00

Total Futures	42,145	1,643,569,000.00	619610940.90
Total Options	66,925	66,925,000.00	33676741220.00
Grand Total for Currency Future Detailed Turnover	109,070	1,710,494,000.00	34296352160.90