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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 13-Aug-15			Any day expiry	2	4,982	4,982,000.00	0.00
\$ / R 27-Aug-15			Any day expiry	1	12,000	12,000,000.00	0.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	56	89,775	89,775,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	8	45	4,500,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	8	880	880,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	6	784	784,000.00	0.00
\$ / R 13-Oct-15			Any day expiry	1	2,491	2,491,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	16	5,424	5,424,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	3	408	408,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	4	1,550	155,000,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	6	1,450	1,450,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	1,282	12,820,000.00	0.00
\$ / R 14-Mar-16		C	Foreign Exchange Future	6	60,500	60,500,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>121</b>	<b>120,201</b>	<b>293,109,000.00</b>
<b>Total Options</b>				<b>6</b>	<b>62,405</b>	<b>62,405,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>127</b>	<b>182,606</b>	<b>355,514,000.00</b>