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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-Aug-15			Any day expiry	2	24,250	24,250,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	78	26,006	26,006,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	18	81	8,100,000.00	0.00
£ / R 14-Sep-15		C	Foreign Exchange Future	31	28,805	28,805,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	22	2,389	2,389,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	2	13	13,000.00	0.00
\$ / R 25-Nov-15		C	Any day expiry	23	91,206	91,206,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	32	54,749	54,749,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	17	91	9,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	8	640	640,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	23	21,760	21,760,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CNH / R 11-Dec-15			Foreign Exchange Future	2	30,603	306,030,000.00	0.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	28,132	2,813,200,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	583	5,830,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	3	1,500	1,500,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 14-Mar-16			Foreign Exchange Future	3	240	240,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	5	1,509	1,509,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	200	200,000.00	0.00
Total Futures				259	203,561	3,287,321,000.00	0.00
Total Options				24	111,206	111,206,000.00	0.00
Grand Total for Currency Future Turnover Summary				283	314,767	3,398,527,000.00	0.00