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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Aug-15			Any day expiry	2	1,200	1,200,000.00	0.00
NZ\$ / R 4-Sep-15			Any day expiry	1	8,000	8,000,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	88	28,691	28,691,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	24	101	10,100,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	8	1,222	1,222,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	8	718	718,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	5	1,010	1,010,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	9	9,000.00	0.00
\$ / R 23-Sep-15		C	Any day expiry	2	7,200	7,200,000.00	0.00
\$ / R 28-Oct-15			Any day expiry	2	1,100	1,100,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	36	8,134	8,134,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	11	57	5,700,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	12	2,380	2,380,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	16	3,773	3,773,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	500	500,000.00	0.00
KES / R 11-Dec-15			Foreign Exchange Future	1	604	60,400,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	2	1,932	19,320,000.00	0.00
\$ / R 19-Feb-16		C	Any day expiry	1	3,600	3,600,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Mar-16			Foreign Exchange Future	2	30	30,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	1	41	41,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	3	1,500	1,500,000.00	0.00
Total Futures				223	59,602	152,428,000.00	0.00
Total Options				6	12,300	12,300,000.00	0.00
Grand Total for Currency Future Turnover Summary				229	71,902	164,728,000.00	0.00