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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Sep-15			Any day expiry	6	3,800	3,800,000.00	0.00
\$ / R 12-Oct-15		C	Any day expiry	2	6,000	6,000,000.00	0.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	226	252,056	252,056,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	46	299	29,900,000.00	0.00
£ / R 11-Dec-15		C	Foreign Exchange Future	9	39,111	39,111,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	1	100	10,000,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	31	15,249	15,249,000.00	0.00
\$ / R 13-Jan-16			Any day expiry	1	500	500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	6	1,975	1,975,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	5	40	40,000.00	0.00
AUS\$ / R 14-Mar-16			Foreign Exchange Future	1	545	545,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	3	999	999,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	2	10	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>325</b>	<b>82,939</b>	<b>125,905,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>22</b>	<b>238,780</b>	<b>238,780,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>347</b>	<b>321,719</b>	<b>364,685,000.00</b>	<b>0.00</b>