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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Oct-15			Any day expiry	5	3,726	3,726,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	119	37,169	37,169,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	25	101	10,100,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	7	441	441,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	34	2,780	2,780,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	6	3,120	3,120,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	3,700	3,700,000.00	0.00
Total Futures				201	52,037	62,036,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				201	52,037	62,036,000.00	0.00