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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Oct-15			Any day expiry	1	98	98,000.00	0.00
\$ / R 25-Nov-15			Any day expiry	1	51	51,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	64	10,713	10,713,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	7	45	4,500,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	4	550	550,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	19	2,738	2,738,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	7	1,500	1,500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	7	1,175	1,175,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	7	700,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	90	90,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	3	150	150,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
Total Futures				118	18,117	23,265,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				118	18,117	23,265,000.00	0.00