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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 28-Oct-15			Any day expiry	1	6	6,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	131	49,073	49,073,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	27	88	8,800,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	10	650	650,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	11	1,165	1,165,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	8	1,222	1,222,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	20	20,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	570	570,000.00	0.00
\$ / R 19-Sep-16		C	Foreign Exchange Future	4	1,215	1,215,000.00	0.00
Total Futures				195	53,299	62,506,000.00	0.00
Total Options				4	1,215	1,215,000.00	0.00
Grand Total for Currency Future Turnover Summary				199	54,514	63,721,000.00	0.00