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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/09/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Sep-15			Any day expiry	1	6,110	6,110,000.00	0.00
\$ / R 30-Oct-15		C	Any day expiry	3	40,080	40,080,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	123	75,853	75,853,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	45	222	22,200,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	21	2,229	2,229,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	1	149	14,900,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	34	7,283	7,283,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	899	899,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	1	73	73,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 27-Jan-16	15.32	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 25-Feb-16	15.64	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	11	4,693	4,693,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	22	2,200,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	4	1,505	1,505,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	3	521	521,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	34	34,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
SGD / R 14-Mar-16			Foreign Exchange Future	4	720	720,000.00	0.00
\$ / R 29-Mar-16	15.96	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 26-Apr-16	16.29	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 27-May-16	16.70	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 28-Jun-16	17.04	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 27-Jul-16	17.45	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 26-Aug-16	17.93	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 28-Sep-16	18.41	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 26-Oct-16	18.85	C	Any day expiry	2	300	300,000.00	0.00
\$ / R 28-Nov-16		P	Any day expiry	2	300	300,000.00	0.00
\$ / R 19-Dec-16	19.75	C	Foreign Exchange Future	4	308	308,000.00	0.00
Total Futures				262	100,856	139,988,000.00	0.00
Total Options				27	43,680	43,680,000.00	0.00
Grand Total for Currency Future Turnover Summary				289	144,536	183,668,000.00	0.00