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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Nov-15		C	Any day expiry	1	11,000	11,000,000.00	0.00
\$ / R 25-Nov-15			Any day expiry	1	15	15,000.00	0.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	158	205,148	205,148,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	23	66	6,600,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	26	3,334	3,334,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	25	2,642	2,642,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	270	270,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	3	2,059	20,590,000.00	0.00
\$ / R 29-Jan-16	14.26	C	Any day expiry	2	200	200,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	19	5,692	5,692,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	8	43	4,300,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	9	672	672,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	3	897	89,700,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	858	858,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	80	80,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 13-Jun-16		C	Foreign Exchange Future	11	107,266	107,266,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	4	300	300,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 19-Sep-16			Foreign Exchange Future	2	250	250,000.00	0.00
AU\$ / R 19-Sep-16			Foreign Exchange Future	4	450	450,000.00	0.00
Total Futures				267	60,902	179,027,000.00	0.00
Total Options				39	280,365	280,365,000.00	0.00
Grand Total for Currency Future Turnover Summary				306	341,267	459,392,000.00	0.00