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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Nov-15			Any day expiry	2	2,348	2,348,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	87	44,896	44,896,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	11	60	6,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	15	3,644	3,644,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	2	12	1,200,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	25	6,330	6,330,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	12	12,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	20	200,000.00	0.00
\$ / R 14-Mar-16		C	Foreign Exchange Future	32	23,159	23,159,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	8	44	4,400,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	5	545	545,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	1,372	1,372,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	1	50	500,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	3	503	503,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
<b>Total Futures</b>				<b>196</b>	<b>65,955</b>	<b>79,059,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>6</b>	<b>17,050</b>	<b>17,050,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>202</b>	<b>83,005</b>	<b>96,109,000.00</b>	<b>0.00</b>

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