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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15	13.32	C	Foreign Exchange Future	210	60,344	60,344,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	21	113	11,300,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	11	640	640,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	17	16,281	16,281,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	60	60,000.00	0.00
\$ / R 13-Jan-16			Any day expiry	2	1,100	1,100,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	23	15,754	15,754,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	5	23	2,300,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	8	1,750	1,750,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	145	145,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	400	400,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	350	350,000.00	0.00
KES / R 19-Sep-16			Foreign Exchange Future	1	485	48,500,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	2	400	400,000.00	0.00

<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>Total Futures</b>				<b>303</b>	<b>96,047</b>	<b>157,526,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>6</b>	<b>2,808</b>	<b>2,808,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>309</b>	<b>98,855</b>	<b>160,334,000.00</b>	<b>0.00</b>