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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Nov-15			Any day expiry	1	67	67,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	166	88,687	88,687,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	8	32	3,200,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	7	80	80,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	6	80	80,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	30	30,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	5	123	123,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	25	2,500,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	5	569	569,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	53	53,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	17	17,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	10	10,000.00	0.00
<b>Total Futures</b>				<b>204</b>	<b>89,798</b>	<b>95,441,000.00</b>	<b>0.00</b>
<b>Total Options</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>204</b>	<b>89,798</b>	<b>95,441,000.00</b>	<b>0.00</b>

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