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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15		P	Foreign Exchange Future	99	62,460	62,460,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	19	105	10,500,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	25	3,581	3,581,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	20	5,225	5,225,000.00	0.00
\$ / R 19-Feb-16		C	Any day expiry	2	200	200,000.00	0.00
\$ / R 14-Mar-16	16.11	C	Foreign Exchange Future	27	11,298	11,298,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	30	30,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	200	200,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	25	25,000.00	0.00
<b>Total Futures</b>				<b>200</b>	<b>61,364</b>	<b>74,729,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>6</b>	<b>22,800</b>	<b>22,800,000.00</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>206</b>	<b>84,164</b>	<b>97,529,000.00</b>	<b>0.00</b>

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