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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15		C	Foreign Exchange Future	94	98,518	98,518,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	9	58	5,800,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	13	1,675	1,675,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	9	1,605	1,605,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	8	1,515	1,515,000.00	0.00
\$ / R 22-Dec-15		C	Any day expiry	1	15,000	15,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	35	5,791	5,791,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	9	55	5,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	6	820	820,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	7	1,162	1,162,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	3	600	600,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	5	199	199,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>196</b>	<b>62,518</b>	<b>74,695,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>65,000</b>	<b>65,000,000.00</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>203</b>	<b>127,518</b>	<b>139,695,000.00</b>	<b>0.00</b>

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