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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15	14.84	C	Foreign Exchange Future	110	45,171	45,171,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	19	100	10,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	6	1,015	1,015,000.00	0.00
€ / R 11-Dec-15	16.50	C	Foreign Exchange Future	37	5,488	5,488,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	8	2,970	2,970,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	71	25,947	25,947,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	11	70	7,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	358	358,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	199	19,900,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	11	2,803	2,803,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	3	1,268	1,268,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	10	4,510	4,510,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	7	42	4,200,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	1	15	15,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	41	41,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	1	25	25,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	181	181,000.00	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>292</b>	<b>88,751</b>	<b>129,440,000.00</b>
<b>Total Options</b>				<b>10</b>	<b>1,952</b>	<b>1,952,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>302</b>	<b>90,703</b>	<b>131,392,000.00</b>