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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/01/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 20-Jan-16			Any day expiry	6	11,335	11,335,000.00	0.00
\$ / R 14-Mar-16	16.90	P	Foreign Exchange Future	171	47,220	47,220,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	16	486	486,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	17	896	896,000.00	0.00
AUS\$ / R 14-Mar-16			Foreign Exchange Future	4	63	63,000.00	0.00
CNH / R 14-Mar-16			Foreign Exchange Future	1	158	1,580,000.00	0.00
QUANTO € / \$ 14-Mar-16			Foreign Exchange Future	26	2,000	20,000,000.00	0.00
\$ / R 13-Jun-16	16.65	P	Foreign Exchange Future	37	20,492	20,492,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	4	20	2,000,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	4	9,505	9,505,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	3	1,350	1,350,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	3	874	87,400,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	2	200	200,000.00	0.00
<b>Total Futures</b>				<b>267</b>	<b>81,563</b>	<b>190,976,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>30</b>	<b>13,051</b>	<b>13,051,000.00</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>297</b>	<b>94,614</b>	<b>204,027,000.00</b>	<b>0.00</b>

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