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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 26-Oct-15	14.92	C	Any day expiry	1	1,000	1,000,000.00	0.00
€ / R 26-Oct-15		C	Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	165	58,144	58,144,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	39	159	15,900,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	13	2,541	2,541,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	27	5,514	5,514,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	11	6,300	6,300,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	21	5,811	5,811,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	17	93	9,300,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	12	2,072	2,072,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	356	356,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	2,000	2,000,000.00	0.00
<b>Total Futures</b>				<b>311</b>	<b>83,500</b>	<b>108,538,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>2</b>	<b>2,000</b>	<b>2,000,000.00</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>313</b>	<b>85,500</b>	<b>110,538,000.00</b>	<b>0.00</b>

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