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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Nov-15			Any day expiry	1	5,000	5,000,000.00	0.00
\$ / R 11-Dec-15	14.83	C	Foreign Exchange Future	107	63,068	63,068,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	21	92	9,200,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	11	919	919,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	19	8,252	8,252,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	1	720	7,200,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	45	8,503	8,503,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	13	72	7,200,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	7	562	562,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	93	9,300,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	5	542	542,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	560	560,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	24	24,000.00	0.00
ZMW / R 14-Mar-16			Foreign Exchange Future	1	1	5,000.00	0.00
\$ / R 13-Jun-16	14.85	P	Foreign Exchange Future	3	9,000	9,000,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	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>237</b>	<b>70,418</b>	<b>103,335,000.00</b>
<b>Total Options</b>				<b>7</b>	<b>28,000</b>	<b>28,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>244</b>	<b>98,418</b>	<b>131,335,000.00</b>