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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/08/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-15			Foreign Exchange Future	105	39,801	39,801,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	11	45	4,500,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	15	724	724,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	12	952	952,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	1	37	370,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	32	6,282	6,282,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	6	30	3,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	14	1,210	1,210,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	5	509	509,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	4	1,500	1,500,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	150	150,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>209</b>	<b>51,750</b>	<b>60,498,000.00</b>	<b>0.00</b>
<b>Total Options</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>209</b>	<b>51,750</b>	<b>60,498,000.00</b>	<b>0.00</b>

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