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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Oct-15			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 28-Oct-15			Any day expiry	1	7	7,000.00	0.00
\$ / R 11-Dec-15	14.70	C	Foreign Exchange Future	120	80,699	80,699,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	14	57	5,700,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	7	612	612,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	11	1,700	1,700,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	400	400,000.00	0.00
\$ / R 14-Mar-16	14.00	C	Foreign Exchange Future	1	750	750,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	7	700,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
€ / R 14-Mar-16		C	Foreign Exchange Future	3	1,325	1,325,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	1	350	350,000.00	0.00
KES / R 19-Sep-16			Foreign Exchange Future	3	1,455	145,500,000.00	0.00
<b>Total Futures</b>				<b>154</b>	<b>57,867</b>	<b>208,248,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>16</b>	<b>31,995</b>	<b>31,995,000.00</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>170</b>	<b>89,862</b>	<b>240,243,000.00</b>	<b>0.00</b>

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