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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15			Foreign Exchange Future	141	47,297	47,297,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	14	68	6,800,000.00	0.00
£ / R 11-Dec-15		P	Foreign Exchange Future	17	13,976	13,976,000.00	0.00
€ / R 11-Dec-15		C	Foreign Exchange Future	15	24,168	24,168,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	4	1,382	13,820,000.00	0.00
SGD / R 11-Dec-15			Foreign Exchange Future	3	316	316,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	13	1,295	1,295,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	3	850	850,000.00	0.00
¥ / R 14-Mar-16			Foreign Exchange Future	1	10	1,000,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	218	218,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	179	179,000.00	0.00
CHF / R 14-Mar-16			Foreign Exchange Future	1	25	25,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	101	101,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	2	750	750,000.00	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>219</b>	<b>60,655</b>	<b>82,795,000.00</b>
<b>Total Options</b>				<b>3</b>	<b>30,000</b>	<b>30,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>222</b>	<b>90,655</b>	<b>112,795,000.00</b>