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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/11/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Nov-15			Any day expiry	1	48	48,000.00	0.00
\$ / R 11-Dec-15	15.00	C	Foreign Exchange Future	149	86,086	86,086,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	11	74	7,400,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	17	1,455	1,455,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	12	1,363	1,363,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 12-Jan-16			Any day expiry	2	4,330	4,330,000.00	0.00
\$ / R 12-Feb-16			Any day expiry	1	38	38,000.00	0.00
\$ / R 29-Feb-16			Any day expiry	1	125	125,000.00	0.00
£ / R 29-Feb-16			Any day expiry	1	33	33,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	39	8,689	8,689,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	5	33	3,300,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	8	950	950,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	3	175	175,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	3	510	510,000.00	0.00
\$ / R MAXI 13-Jun-16			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	1,850	1,850,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	1	25	25,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>260</b>	<b>77,294</b>	<b>88,382,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>2</b>	<b>30,000</b>	<b>30,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>262</b>	<b>107,294</b>	<b>118,382,000.00</b>	<b>0.00</b>