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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-May-15			Any day expiry	1	7	7,000.00	0.00
\$ / R 12-Jun-15		C	Foreign Exchange Future	138	41,672	41,672,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	26	104	10,400,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	36	5,138	5,138,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	20	7,403	7,403,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	5	1,000	1,000,000.00	0.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	1	1,000	10,000,000.00	0.00
\$ / R 30-Jun-15			Any day expiry	2	4,500	4,500,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	21	3,543	3,543,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	20	2,000,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	17	4,780	4,780,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	11	5,844	5,844,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	4	520	520,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	1	25	250,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	1	775	775,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	6	1,063	1,063,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	25	25,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	1,000	1,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				293	69,319	90,820,000.00
Total Options				5	9,100	9,100,000.00
Grand Total for Currency Future Turnover Summary				298	78,419	99,920,000.00