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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 3-Jun-15			Any day expiry	2	10,000	10,000,000.00	0.00
\$ / R 12-Jun-15			Foreign Exchange Future	121	112,740	112,740,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	27	88	8,800,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	5	538	538,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	13	202	202,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	3	570	570,000.00	0.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	2	8	80,000.00	0.00
\$ / R 2-Jul-15		P	Any day expiry	5	24,000	24,000,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	34	5,389	5,389,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	8	29	2,900,000.00	0.00
£ / R 14-Sep-15		P	Foreign Exchange Future	8	1,022	1,022,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	6	250	250,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	500	500,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	2	50	500,000.00	0.00
\$ / R 11-Dec-15		P	Foreign Exchange Future	5	522	522,000.00	0.00
£ / R 11-Dec-15	20.77	C	Foreign Exchange Future	4	239	239,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	25	25,000.00	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>234</b>	<b>133,221</b>	<b>145,326,000.00</b>
<b>Total Options</b>				<b>14</b>	<b>22,951</b>	<b>22,951,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>248</b>	<b>156,172</b>	<b>168,277,000.00</b>