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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 18/06/2015**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 14-Sep-15 | | | Foreign Exchange Future | 216 | 114,999 | 114,999,000.00 | 0.00 |
| $ / R MAXI 14-Sep-15 | | | Foreign Exchange Future | 23 | 98 | 9,800,000.00 | 0.00 |
| £ / R 14-Sep-15 | | | Foreign Exchange Future | 11 | 53 | 53,000.00 | 0.00 |
| € / R 14-Sep-15 | | | Foreign Exchange Future | 9 | 365 | 365,000.00 | 0.00 |
| AU$ / R 14-Sep-15 | | | Foreign Exchange Future | 3 | 650 | 650,000.00 | 0.00 |
| NZ$ / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 0.00 |
| QUANTO € / $ 14-Sep-15 | | | Foreign Exchange Future | 2 | 450 | 4,500,000.00 | 0.00 |
| $ / R 11-Dec-15 | 12.57 | C | Foreign Exchange Future | 33 | 22,734 | 22,734,000.00 | 0.00 |
| $ / R MAXI 11-Dec-15 | | | Foreign Exchange Future | 10 | 66 | 6,600,000.00 | 0.00 |
| £ / R 11-Dec-15 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 0.00 |
| $ / R 14-Mar-16 | | | Foreign Exchange Future | 10 | 554 | 554,000.00 | 0.00 |
| $ / R MAXI 14-Mar-16 | | | Foreign Exchange Future | 2 | 14 | 1,400,000.00 | 0.00 |
| £ / R 14-Mar-16 | | | Foreign Exchange Future | 2 | 35 | 35,000.00 | 0.00 |
| $ / R 13-Jun-16 | | | Foreign Exchange Future | 4 | 1,200 | 1,200,000.00 | 0.00 |
| **Total Futures** | | | | **318** | **125,968** | **147,640,000.00** | **0.00** |
| **Total Options** | | | | **9** | **16,000** | **16,000,000.00** | **0.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **327** | **141,968** | **163,640,000.00** | **0.00** |