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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 25-Aug-15			Any day expiry	1	37	37,000.00	0.00
\$ / R 14-Sep-15	12.40	P	Foreign Exchange Future	95	57,325	57,325,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	11	57	5,700,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	20	312	312,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	4	60	60,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	1	1	10,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	10	7,000	7,000,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	8	40	4,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	8	1,800	1,800,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	12	2,752	2,752,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	2	1,000	1,000,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	3	20	2,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	4	800	800,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	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>185</b>	<b>55,204</b>	<b>66,796,000.00</b>
<b>Total Options</b>				<b>4</b>	<b>19,000</b>	<b>19,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>189</b>	<b>74,204</b>	<b>85,796,000.00</b>