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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 14-Sep-15		C	Foreign Exchange Future	80	42,701	42,701,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	10	44	4,400,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	10	1,000	1,000,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	14	2,314	2,314,000.00	0.00
AU$ / R 14-Sep-15			Foreign Exchange Future	3	171	171,000.00	0.00
QUANTO € / $ 14-Sep-15			Foreign Exchange Future	2	12,380	123,800,000.00	0.00
$ / R 11-Dec-15			Foreign Exchange Future	4	16,196	16,196,000.00	0.00
$ / R 14-Mar-16			Foreign Exchange Future	3	1,502	1,502,000.00	0.00
$ / R MAXI 14-Mar-16			Foreign Exchange Future	2	14	1,400,000.00	0.00
Total Futures				**124**	**69,722**	**186,884,000.00**	**0.00**
Total Options				**4**	**6,600**	**6,600,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**128**	**76,322**	**193,484,000.00**	**0.00**