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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/07/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 24-Jul-15			Any day expiry	1	1,000	1,000,000.00	0.00
\$ / R 14-Sep-15	12.55	C	Foreign Exchange Future	80	33,676	33,676,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	6	20	2,000,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	10	1,144	1,144,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	7	2,442	2,442,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	1	30	30,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	7	6,030	6,030,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	10	1,000,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	2	2,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	7	700,000.00	0.00
<b>Total Futures</b>				<b>101</b>	<b>29,911</b>	<b>33,574,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>17</b>	<b>15,000</b>	<b>15,000,000.00</b>	<b>0.00</b>

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<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>Grand Total for Currency Future Turnover Summary</b>				<b>118</b>	<b>44,911</b>	<b>48,574,000.00</b>	<b>0.00</b>

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