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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 4-Jun-15	11.60	P	Any day expiry	4	22,000	22,000,000.00	0.00
\$ / R 12-Jun-15		C	Foreign Exchange Future	102	43,543	43,543,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	14	118	11,800,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	13	768	768,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	6	372	372,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 14-Sep-15		P	Foreign Exchange Future	23	23,642	23,642,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	11	1,100,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	8	6,004	6,004,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	3	24,400	244,000,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	6	2,048	2,048,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	3	15	15,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	3	700	700,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	2	250	250,000.00	0.00
<b>Total Futures</b>				<b>185</b>	<b>92,876</b>	<b>325,247,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>31,500</b>	<b>31,500,000.00</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>193</b>	<b>124,376</b>	<b>356,747,000.00</b>	<b>0.00</b>

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