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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jun-15			Foreign Exchange Future	195	416,012	416,012,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	10	250	25,000,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	16	25,589	25,589,000.00	0.00
¥ / R 12-Jun-15			Foreign Exchange Future	3	34	3,400,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	49	125,957	125,957,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	8	4,522	4,522,000.00	0.00
CAD/ R 12-Jun-15			Foreign Exchange Future	2	3,937	3,937,000.00	0.00
CHF / R 12-Jun-15			Foreign Exchange Future	2	70	70,000.00	0.00
KES / R 12-Jun-15			Foreign Exchange Future	1	10	1,000,000.00	0.00
NGN / R 12-Jun-15			Foreign Exchange Future	3	22,300	2,230,000,000.00	0.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	2	70	700,000.00	0.00
ZMW / R 12-Jun-15			Foreign exchange Future	1	16	80,000.00	0.00
\$ / R 10-Sep-15			Any day expiry	1	262	262,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	144	170,380	170,380,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	17	1,620	1,620,000.00	0.00
¥ / R 14-Sep-15			Foreign Exchange Future	1	20	2,000,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	13	24,403	24,403,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 14-Sep-15			Foreign Exchange Future	5	112	112,000.00	0.00
CAD/ R 14-Sep-15			Foreign Exchange Future	1	3,936	3,936,000.00	0.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	20	20,000.00	0.00
KES / R 14-Sep-15			Foreign Exchange Future	1	13	1,300,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	5	1,742	17,420,000.00	0.00
ZMW / R 14-Sep-15			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	40	35,176	35,176,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	20	2,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	3	4,100	4,100,000.00	0.00
NGN / R 11-Dec-15			Foreign Exchange Future	4	22,800	2,280,000,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	20	20,000.00	0.00
£ / R 13-Jun-16			Foreign Exchange Future	2	56	56,000.00	0.00
€ / R 13-Jun-16	14.20	P	Foreign Exchange Future	4	12,000	12,000,000.00	0.00
Total Futures				537	863,467	5,380,082,000.00	0.00
Total Options				4	12,000	12,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				541	875,467	5,392,082,000.00	0.00