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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 7-Jul-15	12.15	C	Any day expiry	1	15,000	15,000,000.00	0.00
\$ / R 13-Jul-15			Any day expiry	1	17	17,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	71	22,568	22,568,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	14	56	5,600,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	7	1,426	1,426,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	6	1,029	1,029,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	1	10	100,000.00	0.00
\$ / R 11-Dec-15	11.60	P	Foreign Exchange Future	10	16,229	16,229,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	1	2	200,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	1	10	10,000.00	0.00
<b>Total Futures</b>				<b>110</b>	<b>38,252</b>	<b>44,579,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>4</b>	<b>18,100</b>	<b>18,100,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>114</b>	<b>56,352</b>	<b>62,679,000.00</b>	<b>0.00</b>