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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 26-Jun-15			Any day expiry	4	4,394	4,394,000.00	0.00
$ / R 14-Sep-15	12.60	C	Foreign Exchange Future	122	119,120	119,120,000.00	0.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	10	47	4,700,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	19	2,087	2,087,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	9	2,579	2,579,000.00	0.00
QUANTO € / $ 14-Sep-15			Foreign Exchange Future	2	300	3,000,000.00	0.00
$ / R 11-Dec-15			Foreign Exchange Future	27	32,238	32,238,000.00	0.00
$ / R MAXI 11-Dec-15			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	6	1,160	1,160,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	2	81	81,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	5	1,400	1,400,000.00	0.00
Total Futures				**199**	**143,411**	**151,259,000.00**	**0.00**
Total Options				**8**	**20,000**	**20,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**207**	**163,411**	**171,259,000.00**	**0.00**