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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jun-15	12.25	C	Foreign Exchange Future	136	89,204	89,204,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	16	61	6,100,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	10	1,391	1,391,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	13	2,202	2,202,000.00	0.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	2	700	7,000,000.00	0.00
\$ / R 2-Jul-15		P	Any day expiry	2	20,000	20,000,000.00	0.00
\$ / R 29-Jul-15		P	Any day expiry	2	9,200	9,200,000.00	0.00
\$ / R 25-Aug-15	12.50	C	Any day expiry	3	24,000	24,000,000.00	0.00
\$ / R 14-Sep-15		P	Foreign Exchange Future	72	34,783	34,783,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	6	413	41,300,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	10	140	140,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	6	199	199,000.00	0.00
€ / R 21-Sep-15	14.85	P	Any day expiry	2	2,000	2,000,000.00	0.00
€ / R 26-Oct-15	14.92	P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	3	1,215	1,215,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	3	103	103,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	55	55,000.00	0.00
\$ / R 27-Jan-16	12.97	C	Any day expiry	1	4,600	4,600,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 25-Jan-16		C	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	4	280	280,000.00	0.00
\$ / R 6-Jun-16	12.20	P	Any day expiry	2	2,000	2,000,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				272	75,045	128,271,000.00	0.00
Total Options				27	122,001	122,001,000.00	0.00
Grand Total for Currency Future Turnover Summary				299	197,046	250,272,000.00	0.00