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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Jun-15		P	Foreign Exchange Future	147	223,826	223,826,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	21	83	8,300,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	34	6,862	6,862,000.00	0.00
¥ / R 12-Jun-15			Foreign Exchange Future	2	11,712	1,171,200,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	29	30,917	30,917,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	14	8,887	8,887,000.00	0.00
CHF / R 12-Jun-15			Foreign Exchange Future	15	7,260	7,260,000.00	0.00
\$ / R 2-Jul-15	12.33	P	Any day expiry	2	6,000	6,000,000.00	0.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	131	195,904	195,904,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	17	75	7,500,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	13	1,869	1,869,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	16	22,344	22,344,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	1	150	150,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	1	200	2,000,000.00	0.00
\$ / R 11-Dec-15			Foreign Exchange Future	44	56,588	56,588,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	3	14	1,400,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	12	5,306	5,306,000.00	0.00
¥ / R 11-Dec-15			Foreign Exchange Future	0	0	0.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 11-Dec-15			Foreign Exchange Future	21	19,573	19,573,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	24	28,058	28,058,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	13	13,676	13,676,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	15	2,221	2,221,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	19	1,900,000.00	0.00
AU\$ / R 14-Mar-16			Foreign Exchange Future	1	150	150,000.00	0.00
€ / R 13-Jun-16			Foreign Exchange Future	1	505	505,000.00	0.00
Total Futures				574	634,899	1,815,096,000.00	0.00
Total Options				7	7,300	7,300,000.00	0.00
Grand Total for Currency Future Turnover Summary				581	642,199	1,822,396,000.00	0.00