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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/06/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Sep-15			Foreign Exchange Future	78	12,511	12,511,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	7	700,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	6	55	55,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	3	96	96,000.00	0.00
QUANTO € / \$ 14-Sep-15			Foreign Exchange Future	4	338	3,380,000.00	0.00
\$ / R 11-Dec-15	12.16	C	Foreign Exchange Future	6	2,340	2,340,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	1	8,000	8,000,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	1	3	3,000.00	0.00
\$ / R 13-Jun-16			Foreign Exchange Future	3	1,000	1,000,000.00	0.00
Total Futures				104	22,110	26,835,000.00	0.00
Total Options				3	2,250	2,250,000.00	0.00
Grand Total for Currency Future Turnover Summary				107	24,360	29,085,000.00	0.00