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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-May-15			Any day expiry	4	14,018	14,018,000.00	0.00
\$ / R 12-Jun-15		C	Foreign Exchange Future	164	22,727	22,727,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	23	108	10,800,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	4	210	210,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	5	939	939,000.00	0.00
\$ / R 25-Jun-15			Any day expiry	1	1,074	1,074,000.00	0.00
\$ / R 13-Jul-15			Any day expiry	1	15	15,000.00	0.00
\$ / R 14-Sep-15	12.20	C	Foreign Exchange Future	42	6,857	6,857,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	5	23	2,300,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	0.00
€ / R 14-Sep-15			Foreign Exchange Future	2	380	380,000.00	0.00
\$ / R 11-Dec-15	12.04	C	Foreign Exchange Future	6	3,424	3,424,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	1	50	50,000.00	0.00
<b>Total Futures</b>				<b>254</b>	<b>48,223</b>	<b>61,192,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>1,612</b>	<b>1,612,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>259</b>	<b>49,835</b>	<b>62,804,000.00</b>	<b>0.00</b>

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