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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 20-May-15			Any day expiry	1	162	162,000.00	0.00
\$ / R 27-May-15			Any day expiry	2	1,588	1,588,000.00	0.00
\$ / R 12-Jun-15			Foreign Exchange Future	71	27,770	27,770,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	17	57	5,700,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	4	165	165,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	0.00
\$ / R 14-Sep-15			Foreign Exchange Future	14	1,444	1,444,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	19	1,900,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	0.00
¥ / R 14-Sep-15			Foreign Exchange Future	0	0	0.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	8	8,000.00	0.00
\$ / R 11-Dec-15	15.00	C	Foreign Exchange Future	7	10,800	10,800,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	1	50	50,000.00	0.00
<b>Total Futures</b>				<b>119</b>	<b>32,083</b>	<b>39,607,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>10,000</b>	<b>10,000,000.00</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>124</b>	<b>42,083</b>	<b>49,607,000.00</b>	<b>0.00</b>

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