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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/05/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-May-15			Any day expiry	5	6,034	6,034,000.00	0.00
\$ / R 12-Jun-15			Foreign Exchange Future	173	69,077	69,077,000.00	0.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	48	109	10,900,000.00	0.00
£ / R 12-Jun-15			Foreign Exchange Future	5	134	134,000.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	9	3,084	3,084,000.00	0.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 30-Jun-15			Any day expiry	1	2,000	2,000,000.00	0.00
\$ / R 20-Jul-15			Any day expiry	1	2,373	2,373,000.00	0.00
\$ / R 14-Sep-15		P	Foreign Exchange Future	47	29,412	29,412,000.00	0.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	10	19	1,900,000.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	4	30	30,000.00	0.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 11-Dec-15	12.00	P	Foreign Exchange Future	25	22,265	22,265,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	3	4	400,000.00	0.00
\$ / R 27-Jan-16	14.48	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 25-Feb-16	14.84	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 29-Mar-16	15.25	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 26-Apr-16	15.66	C	Any day expiry	2	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 27-May-16	16.13	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 28-Jun-16	16.62	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 27-Jul-16	17.13	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 26-Aug-16	17.70	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 28-Sep-16	18.25	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 26-Oct-16	18.77	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 28-Nov-16	19.40	C	Any day expiry	2	500	500,000.00	0.00
\$ / R 19-Dec-16		C	Foreign Exchange Future	2	500	500,000.00	0.00
Total Futures				322	105,541	118,609,000.00	0.00
Total Options				37	36,000	36,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				359	141,541	154,609,000.00	0.00