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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Feb-15			Any day expiry	1	5,000	5,000,000.00	58 530 000.00
\$ / R 27-Feb-15	11.60	C	Any day expiry	1	10,000	10,000,000.00	1 650 000.00
\$ / R 16-Mar-15			Foreign Exchange Future	123	60,728	60,728,000.00	710 612 851.40
\$ / R MAXI 16-Mar-15		C	Foreign Exchange Future	9	437	43,700,000.00	35 940 090.00
£ / R 16-Mar-15			Foreign Exchange Future	2	11	11,000.00	195 407.00
€ / R 16-Mar-15	15.05	C	Foreign Exchange Future	11	4,978	4,978,000.00	9 670 796.30
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	2	2,000.00	18 168.20
NGN / R 16-Mar-15			Foreign Exchange Future	2	1,266	126,600,000.00	7 000 980.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	1	20	200,000.00	225 800.00
\$ / R 12-Jun-15			Foreign Exchange Future	12	1,897	1,897,000.00	22 548 044.40
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	7	700,000.00	8 338 330.00
£ / R 12-Jun-15			Foreign Exchange Future	2	18	18,000.00	327 369.60
€ / R 12-Jun-15			Foreign Exchange Future	1	100	100,000.00	1 352 000.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	3	2,503	2,503,000.00	24 532 304.10
AU\$ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	46 417.50
\$ / R 11-Dec-15			Foreign Exchange Future	1	180	180,000.00	2 188 512.00
NGN / R 11-Dec-15			Foreign Exchange Future	5	3,920	392,000,000.00	18 215 700.00
\$ / R 14-Mar-16			Foreign Exchange Future	7	11,058	11,058,000.00	129 992 319.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				177	86,960	602,930,000.00	1,013,321,989.50
Total Options				7	15,170	56,750,000.00	18,063,100.00
Grand Total for Currency Future Turnover Summary				184	102,130	659,680,000.00	1 031 385 089.50