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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 19/02/2015**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 5-Mar-15 | | C | Any day expiry | 1 | 5,000 | 5,000,000.00 | 703 500.00 |
| $ / R 16-Mar-15 | 11.85 | C | Foreign Exchange Future | 97 | 17,791 | 17,791,000.00 | 201 747 682.80 |
| $ / R MAXI 16-Mar-15 | | | Foreign Exchange Future | 5 | 19 | 1,900,000.00 | 22 169 760.00 |
| £ / R 16-Mar-15 | | | Foreign Exchange Future | 4 | 152 | 152,000.00 | 2 731 512.10 |
| € / R 16-Mar-15 | | | Foreign Exchange Future | 3 | 257 | 257,000.00 | 3 412 322.20 |
| AU$ / R 16-Mar-15 | | | Foreign Exchange Future | 4 | 1,000 | 1,000,000.00 | 9 032 675.00 |
| QUANTO € / $ 16-Mar-15 | | | Foreign Exchange Future | 1 | 20 | 200,000.00 | 228 000.00 |
| $ / R 12-Jun-15 | | | Foreign Exchange Future | 19 | 3,142 | 3,142,000.00 | 37 132 924.10 |
| $ / R MAXI 12-Jun-15 | | | Foreign Exchange Future | 2 | 14 | 1,400,000.00 | 16 592 380.00 |
| € / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 818 | 818,000.00 | 11 035 229.00 |
| AU$ / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 459 200.00 |
| CHF / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 123 900.00 |
| $ / R 14-Sep-15 | | | Foreign Exchange Future | 3 | 26 | 26,000.00 | 311 673.00 |
| $ / R MAXI 14-Sep-15 | | | Foreign Exchange Future | 1 | 7 | 700,000.00 | 8 448 790.00 |
| $ / R 11-Dec-15 | | | Foreign Exchange Future | 1 | 2,000 | 2,000,000.00 | 24 280 800.00 |
| **Total Futures** | | | | **142** | **24,806** | **28,946,000.00** | **337,650,488.20** |
| **Total Options** | | | | **2** | **5,500** | **5,500,000.00** | **759,860.00** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **144** | **30,306** | **34,446,000.00** | **338 410 348.20** |