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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 25-Feb-15			Any day expiry	4	2,586	2,586,000.00	29,703,340.50
\$ / R 9-Mar-15	11.43	C	Any day expiry	2	10,000	10,000,000.00	910,000.00
\$ / R 16-Mar-15			Foreign Exchange Future	157	66,532	66,532,000.00	765,567,992.30
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	7	27	2,700,000.00	31,010,250.00
£ / R 16-Mar-15			Foreign Exchange Future	3	3,155	3,155,000.00	56,330,686.00
€ / R 16-Mar-15			Foreign Exchange Future	21	5,401	5,401,000.00	70,648,810.60
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2,267,050.00
\$ / R 30-Mar-15			Any day expiry	1	1,157	1,157,000.00	13,352,821.30
\$ / R 28-Apr-15			Any day expiry	1	20	20,000.00	231,166.00
\$ / R 12-Jun-15		C	Foreign Exchange Future	83	39,504	39,504,000.00	455,557,946.90
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	7	700,000.00	8,138,830.00
€ / R 12-Jun-15			Foreign Exchange Future	8	4,348	4,348,000.00	57,786,938.10
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	2,050	2,050,000.00	18,711,375.00
\$ / R 14-Sep-15			Foreign Exchange Future	12	11,010	11,010,000.00	130,296,937.00
€ / R 14-Sep-15			Foreign Exchange Future	2	4,000	4,000,000.00	54,027,000.00
\$ / R 11-Dec-15			Foreign Exchange Future	1	2,000	2,000,000.00	24,237,000.00
\$ / R 14-Mar-16			Foreign Exchange Future	1	1,000	1,000,000.00	11,645,100.00
€ / R 19-Sep-16			Foreign Exchange Future	1	2,000	2,000,000.00	26,992,000.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				304	144,547	147,913,000.00	1,756,334,858.70
Total Options				3	10,500	10,500,000.00	1,080,385.00
Grand Total for Currency Future Turnover Summary				307	155,047	158,413,000.00	1,757,415,243.70