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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 5-Mar-15			Any day expiry	1	5,000	5,000,000.00	58996000.00
\$ / R 9-Mar-15			Any day expiry	1	5,000	5,000,000.00	59014500.00
\$ / R 16-Mar-15	11.95	C	Foreign Exchange Future	129	38,218	38,218,000.00	368277568.50
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	13	28	2,800,000.00	33021720.00
£ / R 16-Mar-15			Foreign Exchange Future	13	2,003	2,003,000.00	36297456.50
€ / R 16-Mar-15			Foreign Exchange Future	5	491	491,000.00	6467725.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	3	502	502,000.00	4621757.00
\$ / R 27-Mar-15			Any day expiry	1	28	28,000.00	329716.80
\$ / R 2-Apr-15	11.81	C	Any day expiry	2	5,000	5,000,000.00	906600.00
\$ / R 3-Jun-15	11.93	C	Any day expiry	1	10,000	10,000,000.00	3324000.00
\$ / R 12-Jun-15			Foreign Exchange Future	61	19,644	19,644,000.00	234761749.90
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	3	10	1,000,000.00	11952180.00
£ / R 12-Jun-15			Foreign Exchange Future	0	0	0.00	0.00
€ / R 12-Jun-15			Foreign Exchange Future	2	135	135,000.00	1809191.50
NGN / R 12-Jun-15			Foreign Exchange Future	1	4,500	450,000,000.00	24075000.00
\$ / R 14-Sep-15			Foreign Exchange Future	9	3,035	3,035,000.00	36982703.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	10	1,000,000.00	12181550.00
£ / R 14-Sep-15			Foreign Exchange Future	1	3	3,000.00	55800.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 14-Sep-15		C	Foreign Exchange Future	10	21,618	21,618,000.00	4884360.60
\$ / R 11-Dec-15			Foreign Exchange Future	3	80	80,000.00	983864.50
NGN / R 11-Dec-15			Foreign Exchange Future	2	9,000	900,000,000.00	43425000.00
Total Futures				250	80,687	1,421,939,000.00	932,770,482.70
Total Options				14	43,618	43,618,000.00	9,597,960.60
Grand Total for Currency Future Turnover Summary				264	124,305	1,465,557,000.00	942368443.30