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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15	11.54	C	Foreign Exchange Future	303	125,092	125,092,000.00	1487002553.17
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	22	373	37,300,000.00	441827500.00
£ / R 16-Mar-15			Foreign Exchange Future	7	1,503	1,503,000.00	27144641.30
€ / R 16-Mar-15			Foreign Exchange Future	4	1,485	1,485,000.00	19394021.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	232250.00
CHF / R 16-Mar-15			Foreign Exchange Future	3	40	40,000.00	493072.00
\$ / R 1-Apr-15			Any day expiry	1	808	808,000.00	9577224.00
\$ / R 12-Jun-15	12.63	C	Foreign Exchange Future	219	76,689	76,689,000.00	919561502.32
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	520	52,000,000.00	624742530.00
£ / R 12-Jun-15			Foreign Exchange Future	3	1,000	1,000,000.00	18335733.00
€ / R 12-Jun-15		C	Foreign Exchange Future	8	2,886	2,886,000.00	2973056.60
AU\$ / R 12-Jun-15			Foreign Exchange Future	4	1,502	1,502,000.00	14120752.60
NGN / R 12-Jun-15			Foreign Exchange Future	1	4,500	450,000,000.00	24570000.00
\$ / R 29-Jul-15			Any day expiry	1	500	500,000.00	6027750.00
\$ / R 14-Sep-15	13.40	C	Foreign Exchange Future	35	20,581	20,581,000.00	247452311.63
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	4	20	2,000,000.00	24522420.00
£ / R 14-Sep-15			Foreign Exchange Future	1	250	250,000.00	4637450.00
€ / R 14-Sep-15	14.90	C	Foreign Exchange Future	8	10,363	10,363,000.00	135675894.10

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 11-Dec-15		P	Foreign Exchange Future	23	8,550	8,550,000.00	18769225.50
NGN / R 11-Dec-15			Foreign Exchange Future	2	9,000	900,000,000.00	44055000.00
\$ / R 14-Mar-16		C	Foreign Exchange Future	2	2,000	2,000,000.00	464670.00
Total Futures				628	254,455	1,681,342,000.00	4,068,409,574.90
Total Options				32	13,232	13,232,000.00	3,169,982.33
Grand Total for Currency Future Turnover Summary				660	267,687	1,694,574,000.00	4071579557.23