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## CURRENCY DERIVATIVES

# CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 18/03/2015**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 27-Mar-15 | | | Any day expiry | 1 | 85 | 85,000.00 | 1 054 000.00 |
| $ / R 1-Apr-15 | | C | Any day expiry | 1 | 5,000 | 5,000,000.00 | 997 000.00 |
| $ / R 12-Jun-15 | | | Foreign Exchange Future | 81 | 55,523 | 55,523,000.00 | 695 002 400.90 |
| $ / R MAXI 12-Jun-15 | | | Foreign Exchange Future | 4 | 22 | 2,200,000.00 | 27 581 490.00 |
| £ / R 12-Jun-15 | | | Foreign Exchange Future | 7 | 1,067 | 1,067,000.00 | 19 722 858.40 |
| € / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 3 328 125.00 |
| AU$ / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 16 | 16,000.00 | 151 872.00 |
| QUANTO € / $ 12-Jun-15 | | | Foreign Exchange Future | 1 | 1 | 10,000.00 | 10 660.00 |
| $ / R 14-Sep-15 | 14.00 | C | Foreign Exchange Future | 3 | 5,500 | 5,500,000.00 | 7 887 100.00 |
| £ / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 200 | 200,000.00 | 3 742 880.00 |
| $ / R 11-Dec-15 | | C | Foreign Exchange Future | 3 | 12,000 | 12,000,000.00 | 29 122 000.00 |
| **Total Futures** | | | | **99** | **59,664** | **61,851,000.00** | **782,809,886.30** |
| **Total Options** | | | | **5** | **20,000** | **20,000,000.00** | **5,790,500.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **104** | **79,664** | **81,851,000.00** | **788 600 386.30** |