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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 26/11/2014**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 26-Nov-14 | | | Any day expiry | 2 | 4,000 | 4,000,000.00 | 43855200.00 |
| € / R 26-Nov-14 | | | Any day expiry | 2 | 4,000 | 4,000,000.00 | 54722600.00 |
| $ / R 12-Dec-14 | | | Foreign Exchange Future | 83 | 21,101 | 21,101,000.00 | 232237736.70 |
| $ / R MAXI 12-Dec-14 | | | Foreign Exchange Future | 3 | 15 | 1,500,000.00 | 16523750.00 |
| £ / R 12-Dec-14 | | | Foreign Exchange Future | 2 | 35 | 35,000.00 | 606587.50 |
| € / R 12-Dec-14 | | | Foreign Exchange Future | 3 | 910 | 910,000.00 | 12494514.00 |
| £ / R 23-Jan-15 | | P | Any day expiry | 18 | 19,191 | 19,191,000.00 | 14749851.07 |
| $ / R 16-Mar-15 | | | Foreign Exchange Future | 72 | 24,342 | 24,342,000.00 | 272316890.50 |
| $ / R MAXI 16-Mar-15 | | | Foreign Exchange Future | 4 | 20 | 2,000,000.00 | 22401960.00 |
| £ / R 16-Mar-15 | | | Foreign Exchange Future | 2 | 20 | 20,000.00 | 352094.00 |
| AU$ / R 16-Mar-15 | | | Foreign Exchange Future | 11 | 10,000 | 10,000,000.00 | 97735000.00 |
| $ / R 12-Jun-15 | 11.60 | C | Foreign Exchange Future | 5 | 715 | 715,000.00 | 2608215.50 |
| AU$ / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 239037.50 |
| **Total Futures** | | | | **189** | **64,683** | **68,148,000.00** | **755,929,610.70** |
| **Total Options** | | | | **19** | **19,691** | **19,691,000.00** | **14,913,826.07** |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **208** | **84,374** | **87,839,000.00** | **770843436.77** |