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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15			Foreign Exchange Future	214	212,033	212,033,000.00	2 618 543 720.50
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	14	207	20,700,000.00	255 629 650.00
£ / R 16-Mar-15			Foreign Exchange Future	19	8,181	8,181,000.00	150 477 134.20
€ / R 16-Mar-15			Foreign Exchange Future	21	14,847	14,847,000.00	194 178 018.50
AU\$ / R 16-Mar-15			Foreign Exchange Future	9	2,939	2,939,000.00	27 755 328.20
CHF / R 16-Mar-15			Foreign Exchange Future	7	911	911,000.00	11 244 150.00
\$ / R 31-Mar-15	12.31	P	Any day expiry	4	20,000	20,000,000.00	2 378 000.00
\$ / R 3-Jun-15	12.30	C	Any day expiry	2	20,000	20,000,000.00	11 780 000.00
\$ / R 12-Jun-15	12.40	P	Foreign Exchange Future	305	310,758	310,758,000.00	3 577 938 826.20
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	22	240	24,000,000.00	300 880 380.00
£ / R 12-Jun-15			Foreign Exchange Future	17	7,779	7,779,000.00	145 115 266.60
€ / R 12-Jun-15			Foreign Exchange Future	29	27,269	27,269,000.00	362 411 862.10
AU\$ / R 12-Jun-15			Foreign Exchange Future	10	4,804	4,804,000.00	45 958 142.70
CHF / R 12-Jun-15			Foreign Exchange Future	3	896	896,000.00	11 260 100.00
\$ / R 30-Jun-15			Any day expiry	4	3,750	3,750,000.00	47 200 400.00
\$ / R 14-Sep-15			Foreign Exchange Future	33	20,557	20,557,000.00	261 932 114.50
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	7	700,000.00	8 878 310.00
£ / R 14-Sep-15			Foreign Exchange Future	2	262	262,000.00	4 973 263.60

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 11-Dec-15	15.80	C	Foreign Exchange Future	17	60,260	60,260,000.00	26 445 765.00
\$ / R 14-Mar-16		C	Foreign Exchange Future	2	2,000	2,000,000.00	503 680.00
<b>Total Futures</b>				<b>705</b>	<b>589,999</b>	<b>634,945,000.00</b>	<b>8,027,290,787.10</b>
<b>Total Options</b>				<b>30</b>	<b>127,701</b>	<b>127,701,000.00</b>	<b>38,193,325.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>735</b>	<b>717,700</b>	<b>762,646,000.00</b>	<b>8 065 484 112.10</b>