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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 6-Feb-15			Any day expiry	1	5,000	5,000,000.00	64 973 500.00
\$ / R 16-Mar-15			Foreign Exchange Future	183	59,792	59,792,000.00	682 110 529.70
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	22	93	9,300,000.00	106 074 410.00
£ / R 16-Mar-15			Foreign Exchange Future	3	533	533,000.00	9 335 788.40
€ / R 16-Mar-15			Foreign Exchange Future	7	1,687	1,687,000.00	21 984 563.00
AUS\$ / R 16-Mar-15			Foreign Exchange Future	2	1,201	1,201,000.00	10 745 650.90
NGN / R 16-Mar-15			Foreign Exchange Future	1	3,500	350,000,000.00	19 460 000.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	2	10	100,000.00	114 490.00
\$ / R 12-Jun-15		P	Foreign Exchange Future	25	30,945	30,945,000.00	186 034 179.50
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	11	56	5,600,000.00	64 862 420.00
£ / R 12-Jun-15			Foreign Exchange Future	2	523	523,000.00	9 291 631.90
€ / R 12-Jun-15		C	Foreign Exchange Future	5	10,115	10,115,000.00	3 970 805.00
AUS\$ / R 12-Jun-15	8.40	P	Foreign Exchange Future	5	916	916,000.00	2 909 846.30
\$ / R 26-Jun-15			Any day expiry	1	2,500	2,500,000.00	29 071 250.00
\$ / R 14-Sep-15	11.00	P	Foreign Exchange Future	33	19,765	19,765,000.00	58 177 585.00
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	11	40	4,000,000.00	47 019 940.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	8,400	840,000,000.00	39 606 000.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				299	104,473	1,301,374,000.00	1,349,640,635.70
Total Options				17	40,603	40,603,000.00	6,101,954.00
Grand Total for Currency Future Turnover Summary				316	145,076	1,341,977,000.00	1 355 742 589.70