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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15			Foreign Exchange Future	185	48,375	48,375,000.00	591 607 055.40
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	13	123	12,300,000.00	150 777 860.00
£ / R 16-Mar-15			Foreign Exchange Future	17	2,405	2,405,000.00	44 449 738.30
€ / R 16-Mar-15			Foreign Exchange Future	6	1,304	1,304,000.00	17 106 745.40
AU\$ / R 16-Mar-15			Foreign Exchange Future	5	883	883,000.00	8 268 175.10
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	1	3	30,000.00	32 385.00
\$ / R 23-Mar-15		C	Any day expiry	1	10,000	10,000,000.00	600 000.00
\$ / R 9-Apr-15		C	Any day expiry	2	5,000	5,000,000.00	1 130 600.00
\$ / R 12-Jun-15	11.35	P	Foreign Exchange Future	198	208,491	208,491,000.00	705 937 360.40
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	13	619	61,900,000.00	767 115 160.00
£ / R 12-Jun-15		P	Foreign Exchange Future	8	44,265	44,265,000.00	46 130 416.30
€ / R 12-Jun-15		P	Foreign Exchange Future	14	67,016	67,016,000.00	18 260 852.90
AU\$ / R 12-Jun-15			Foreign Exchange Future	4	1,577	1,577,000.00	14 909 210.20
NGN / R 12-Jun-15			Foreign Exchange Future	1	1,800	180,000,000.00	10 080 000.00
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	2	4	40,000.00	43 321.00
\$ / R 30-Jun-15			Any day expiry	2	4,500	4,500,000.00	56 057 200.00
\$ / R 14-Sep-15			Foreign Exchange Future	21	8,294	8,294,000.00	104 506 157.70
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	10	1,000,000.00	12 636 390.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
£ / R 14-Sep-15			Foreign Exchange Future	1	8	8,000.00	151 329.60
€ / R 14-Sep-15			Foreign Exchange Future	3	2,000	2,000,000.00	27 205 800.00
\$ / R 11-Dec-15			Foreign Exchange Future	5	3,110	3,110,000.00	39 789 709.00
€ / R 11-Dec-15	13.05	P	Foreign Exchange Future	10	18,658	18,658,000.00	10 475 806.52
NGN / R 11-Dec-15			Foreign Exchange Future	2	3,600	360,000,000.00	18 234 000.00
Total Futures				490	137,387	746,498,000.00	2,606,678,726.30
Total Options				26	294,658	294,658,000.00	38,826,546.52
Grand Total for Currency Future Turnover Summary				516	432,045	1,041,156,000.00	2 645 505 272.82