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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 10/04/2015**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 12-Jun-15 | 12.63 | C | Foreign Exchange Future | 111 | 27,508 | 27,508,000.00 | 329498818.24 |
| $ / R MAXI 12-Jun-15 | | | Foreign Exchange Future | 4 | 28 | 2,800,000.00 | 33988400.00 |
| £ / R 12-Jun-15 | | | Foreign Exchange Future | 7 | 523 | 523,000.00 | 9278868.30 |
| € / R 12-Jun-15 | 15.35 | C | Foreign Exchange Future | 17 | 1,215 | 1,215,000.00 | 12650586.89 |
| CAD/ R 12-Jun-15 | | | Foreign Exchange Future | 1 | 800 | 800,000.00 | 7658800.00 |
| $ / R 31-Aug-15 | | | Any day expiry | 1 | 300 | 300,000.00 | 3691110.00 |
| $ / R 14-Sep-15 | | C | Foreign Exchange Future | 21 | 8,085 | 8,085,000.00 | 95566791.01 |
| € / R 14-Sep-15 | | C | Foreign Exchange Future | 6 | 1,098 | 1,098,000.00 | 11176396.30 |
| $ / R 11-Dec-15 | | C | Foreign Exchange Future | 12 | 1,072 | 1,072,000.00 | 439481.49 |
| £ / R 11-Dec-15 | | | Foreign Exchange Future | 1 | 5 | 5,000.00 | 91376.50 |
| **Total Futures** | | | | **151** | **38,500** | **41,272,000.00** | **503,523,862.90** |
| **Total Options** | | | | **30** | **2,134** | **2,134,000.00** | **516,765.83** |
| **Grand Total for Currency Future Turnover Summary** | | | | **181** | **40,634** | **43,406,000.00** | **504040628.73** |