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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 23-Jan-15			Any day expiry	1	566	566,000.00	6 458 060.00
£ / R 23-Jan-15			Any day expiry	2	12,782	12,782,000.00	218 878 968.00
\$ / R 28-Jan-15			Any day expiry	1	983	983,000.00	11 221 338.20
€ / R 6-Feb-15	12.87	C	Any day expiry	1	5,000	5,000,000.00	925 000.00
\$ / R 27-Feb-15			Any day expiry	1	578	578,000.00	6 618 851.40
\$ / R 16-Mar-15	11.46	P	Foreign Exchange Future	120	48,075	48,075,000.00	399 100 522.20
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	27	414	41,400,000.00	474 965 820.00
£ / R 16-Mar-15			Foreign Exchange Future	15	2,088	2,088,000.00	36 001 317.20
€ / R 16-Mar-15		C	Foreign Exchange Future	40	46,911	46,911,000.00	61 476 511.10
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	50	50,000.00	456 247.50
CHF / R 16-Mar-15			Foreign Exchange Future	4	210	210,000.00	2 782 678.90
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	3	288	2,880,000.00	3 239 641.00
\$ / R 12-Jun-15			Foreign Exchange Future	25	105,855	105,855,000.00	1 232 709 039.20
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	5	15	1,500,000.00	17 497 050.00
€ / R 12-Jun-15		C	Foreign Exchange Future	18	129,580	129,580,000.00	1 250 264 002.90
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	229 502.50
QUANTO € / \$ 12-Jun-15			Foreign Exchange Future	1	50	500,000.00	569 000.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	23	19,546	19,546,000.00	16 519 062.40

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	10	1,000,000.00	11 821 300.00
£ / R 14-Sep-15			Foreign Exchange Future	1	25	25,000.00	443 840.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	1	35	35,000.00	326 900.00
<b>Total Futures</b>				<b>273</b>	<b>257,935</b>	<b>304,438,000.00</b>	<b>3,727,353,416.00</b>
<b>Total Options</b>				<b>21</b>	<b>115,151</b>	<b>115,151,000.00</b>	<b>25,151,236.50</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>294</b>	<b>373,086</b>	<b>419,589,000.00</b>	<b>3 752 504 652.50</b>