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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15	12.06	C	Foreign Exchange Future	157	127,579	127,579,000.00	1 559 274 918.39
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	8	31	3,100,000.00	38 181 880.00
£ / R 16-Mar-15			Foreign Exchange Future	25	1,074	1,074,000.00	19 877 886.90
€ / R 16-Mar-15			Foreign Exchange Future	3	155	155,000.00	2 040 045.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	110	110,000.00	1 028 658.00
\$ / R 27-Mar-15			Any day expiry	1	685	685,000.00	8 444 748.50
\$ / R 28-Apr-15			Any day expiry	1	79	79,000.00	982 641.50
\$ / R 12-Jun-15	12.30	P	Foreign Exchange Future	98	195,269	195,269,000.00	2 407 118 691.20
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	6	620	62,000,000.00	779 553 700.00
£ / R 12-Jun-15			Foreign Exchange Future	20	596	596,000.00	11 192 736.40
€ / R 12-Jun-15			Foreign Exchange Future	5	108	108,000.00	1 445 235.90
\$ / R 30-Jun-15			Any day expiry	2	2,800	2,800,000.00	35 101 800.00
\$ / R 14-Sep-15			Foreign Exchange Future	12	673	673,000.00	8 562 655.40
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	1	100,000.00	1 275 270.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	40	40,000.00	383 252.00
\$ / R 11-Dec-15	12.00	P	Foreign Exchange Future	7	57,328	57,328,000.00	43 330 906.00
€ / R 11-Dec-15			Foreign Exchange Future	2	567	567,000.00	7 805 969.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				344	328,588	393,136,000.00	4,911,311,961.10
Total Options				8	59,127	59,127,000.00	14,289,033.09
Grand Total for Currency Future Turnover Summary				352	387,715	452,263,000.00	4 925 600 994.19