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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 22-Jan-15	11.63	C	Any day expiry	1	5,000	5,000,000.00	698 000.00
$ / R 16-Mar-15		C	Foreign Exchange Future	94	45,207	45,207,000.00	490 515 809.10
$ / R MAXI 16-Mar-15			Foreign Exchange Future	8	43	4,300,000.00	50 618 440.00
£ / R 16-Mar-15			Foreign Exchange Future	10	701	701,000.00	12 412 947.70
€ / R 16-Mar-15			Foreign Exchange Future	10	688	688,000.00	9 557 693.60
AU$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2 370 625.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	6	13	130,000.00	153 387.00
$ / R 12-Jun-15		P	Foreign Exchange Future	23	14,780	14,780,000.00	94 069 124.30
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	7	700,000.00	8 360 730.00
$ / R 14-Sep-15			Foreign Exchange Future	1	150	150,000.00	1 818 900.00
£ / R 14-Sep-15			Foreign Exchange Future	1	25	25,000.00	458 452.50
Total Futures				**148**	**51,364**	**56,431,000.00**	**668,828,109.20**
Total Options				**8**	**15,500**	**15,500,000.00**	**2,206,000.00**
Grand Total for Currency Future Turnover Summary				**156**	**66,864**	**71,931,000.00**	**671 034 109.20**