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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15			Foreign Exchange Future	50	8,488	8,488,000.00	98 905 417.20
$ / R MAXI 16-Mar-15			Foreign Exchange Future	13	63	6,300,000.00	73 514 640.00
€ / R 16-Mar-15			Foreign Exchange Future	14	13,055	13,055,000.00	176 520 093.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	20	20,000.00	190 200.00
CHF / R 16-Mar-15			Foreign Exchange Future	7	48	48,000.00	643 911.00
$ / R 12-Jun-15			Foreign Exchange Future	9	1,275	1,275,000.00	15 086 111.90
$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	37	3,700,000.00	43 807 390.00
€ / R 12-Jun-15			Foreign Exchange Future	7	785	785,000.00	10 809 677.00
$ / R 14-Sep-15			Foreign Exchange Future	8	1,570	1,570,000.00	18 863 635.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	8	37	3,700,000.00	44 481 830.00
€ / R 14-Sep-15			Foreign Exchange Future	2	75	75,000.00	1 048 632.50
AU$ / R 14-Sep-15			Foreign Exchange Future	1	65	65,000.00	629 492.50
Total Futures				**128**	**25,518**	**39,081,000.00**	**484,501,030.10**
Total Options							
Grand Total for Currency Future Turnover Summary				**128**	**25,518**	**39,081,000.00**	**484 501 030.10**

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