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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Dec-14			Any day expiry	1	13,000	13,000,000.00	151 778 900.00
€ / R 18-Dec-14			Any day expiry	1	5,000	5,000,000.00	72 311 500.00
$ / R 23-Dec-14			Any day expiry	3	804	804,000.00	9 382 680.00
$ / R 30-Jan-15			Any day expiry	3	804	804,000.00	9 419 905.20
$ / R 16-Mar-15	11.25	C	Foreign Exchange Future	127	114,329	114,329,000.00	964 394 210.80
$ / R MAXI 16-Mar-15			Foreign Exchange Future	5	27	2,700,000.00	31 766 920.00
£ / R 16-Mar-15			Foreign Exchange Future	7	938	938,000.00	17 316 592.60
€ / R 16-Mar-15			Foreign Exchange Future	9	60,643	60,643,000.00	19 842 525.90
AU$ / R 16-Mar-15			Foreign Exchange Future	11	5,003	5,003,000.00	47 360 390.00
CF CANDO CAFZ 16-Mar-			Can-Do Future	9	10,000	10,000.00	1 260 000.00
$ / R 12-Jun-15			Foreign Exchange Future	18	9,333	9,333,000.00	111 545 135.00
€ / R 12-Jun-15			Foreign Exchange Future	2	55	55,000.00	824 482.00
$ / R 14-Sep-15			Foreign Exchange Future	2	650	650,000.00	7 851 187.50
$ / R 11-Dec-15			Foreign Exchange Future	0	0	0.00	0.00
$ / R 14-Dec-16			Any day expiry	1	251	251,000.00	3 295 253.50
Total Futures				**184**	**128,337**	**121,020,000.00**	**1,434,088,752.50**
Total Options				**15**	**92,500**	**92,500,000.00**	**14,260,930.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**199**	**220,837**	**213,520,000.00**	**1 448 349 682.50**