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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Feb-15			Any day expiry	1	843	843,000.00	9 769 611.30
$ / R 16-Mar-15		P	Foreign Exchange Future	168	86,218	86,218,000.00	912 456 728.26
$ / R MAXI 16-Mar-15			Foreign Exchange Future	11	36	3,600,000.00	41 986 500.00
£ / R 16-Mar-15			Foreign Exchange Future	8	1,405	1,405,000.00	24 939 351.50
¥ / R 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	50 100.00
€ / R 16-Mar-15			Foreign Exchange Future	13	8,673	8,673,000.00	118 710 408.50
AU$ / R 16-Mar-15			Foreign Exchange Future	5	527	527,000.00	4 957 657.60
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	1	3	30,000.00	35 262.00
$ / R 12-Jun-15			Foreign Exchange Future	27	5,965	5,965,000.00	70 354 088.50
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	10	1,000,000.00	11 788 600.00
$ / R 14-Sep-15			Foreign Exchange Future	11	2,360	2,360,000.00	28 232 211.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	10	1,000,000.00	11 944 890.00
Total Futures				**246**	**98,151**	**104,217,000.00**	**1,233,273,825.10**
Total Options				**3**	**7,904**	**7,904,000.00**	**1,951,583.56**
Grand Total for Currency Future Turnover Summary				**249**	**106,055**	**112,121,000.00**	**1 235 225 408.66**