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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15	11.42	C	Foreign Exchange Future	153	45,260	45,260,000.00	404 474 342.30
$ / R MAXI 16-Mar-15			Foreign Exchange Future	17	69	6,900,000.00	78 883 750.00
£ / R 16-Mar-15			Foreign Exchange Future	3	999	999,000.00	17 439 196.20
€ / R 16-Mar-15			Foreign Exchange Future	5	627	627,000.00	8 214 471.60
AU$ / R 16-Mar-15			Foreign Exchange Future	3	90	90,000.00	804 590.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	3	110	1,100,000.00	1 248 940.00
$ / R 12-Jun-15	11.00	P	Foreign Exchange Future	21	9,331	9,331,000.00	30 221 903.50
$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	29	2,900,000.00	33 602 330.00
€ / R 12-Jun-15		C	Foreign Exchange Future	4	15,350	15,350,000.00	8 637 360.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	2	150	1,500,000.00	1 713 850.00
$ / R 14-Sep-15	11.00	P	Foreign Exchange Future	12	6,069	6,069,000.00	13 249 844.50
$ / R MAXI 14-Sep-15			Foreign Exchange Future	10	37	3,700,000.00	43 520 790.00
€ / R 11-Dec-15			Foreign Exchange Future	1	1,550	1,550,000.00	21 308 625.00
KES / R 11-Dec-15			Foreign Exchange Future	2	3,452	345,200,000.00	42 545 900.00
Total Futures				**234**	**46,243**	**403,696,000.00**	**698,514,657.10**
Total Options				**10**	**36,880**	**36,880,000.00**	**7,351,236.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**244**	**83,123**	**440,576,000.00**	**705 865 893.10**