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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Feb-15			Any day expiry	1	5,000	5,000,000.00	58 745 000.00
€ / R 12-Feb-15			Any day expiry	1	1,000	1,000,000.00	13 380 000.00
$ / R 16-Mar-15			Foreign Exchange Future	127	30,273	30,273,000.00	357 490 882.30
$ / R MAXI 16-Mar-15			Foreign Exchange Future	5	21	2,100,000.00	24 867 220.00
£ / R 16-Mar-15	17.50	P	Foreign Exchange Future	29	11,844	11,844,000.00	151 138 254.10
€ / R 16-Mar-15			Foreign Exchange Future	7	43	43,000.00	578 400.60
AU$ / R 16-Mar-15			Foreign Exchange Future	1	30	30,000.00	272 271.00
NGN / R 16-Mar-15			Foreign Exchange Future	3	4,000	400,000,000.00	21 442 500.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	4	19	190,000.00	215 626.00
$ / R 27-Mar-15			Any day expiry	2	111	111,000.00	1 326 125.80
$ / R 12-Jun-15			Foreign Exchange Future	36	8,466	8,466,000.00	101 960 519.00
£ / R 12-Jun-15			Foreign Exchange Future	5	80	80,000.00	1 469 280.50
€ / R 12-Jun-15			Foreign Exchange Future	9	319	319,000.00	4 344 919.60
$ / R 14-Sep-15			Foreign Exchange Future	6	2,420	2,420,000.00	29 679 954.80
AU$ / R 14-Sep-15			Foreign Exchange Future	2	265	265,000.00	2 478 133.20
$ / R 11-Dec-15			Foreign Exchange Future	3	212	212,000.00	2 638 031.40
NGN / R 11-Dec-15			Foreign Exchange Future	5	9,840	984,000,000.00	43 927 200.00
$ / R 12-Feb-16	11.60	P	Any day expiry	2	2,000	2,000,000.00	479 490.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				245	70,443	1,442,853,000.00	815,646,318.30
Total Options				3	5,500	5,500,000.00	787,490.00
Grand Total for Currency Future Turnover Summary				248	75,943	1,448,353,000.00	816 433 808.30