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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15			Foreign Exchange Future	43	13,281	13,281,000.00	155 127 822.70
$ / R MAXI 16-Mar-15			Foreign Exchange Future	9	49	4,900,000.00	57 287 830.00
£ / R 16-Mar-15			Foreign Exchange Future	5	899	899,000.00	16 239 426.70
€ / R 16-Mar-15			Foreign Exchange Future	1	7	7,000.00	92 640.10
AU$ / R 16-Mar-15			Foreign Exchange Future	5	280	280,000.00	2 560 000.00
CHF / R 16-Mar-15			Foreign Exchange Future	1	15	15,000.00	185 400.00
$ / R 12-Jun-15			Foreign Exchange Future	20	21,766	21,766,000.00	258 246 030.60
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	7	700,000.00	8 319 850.00
€ / R 12-Jun-15			Foreign Exchange Future	2	249	249,000.00	3 349 797.00
AU$ / R 12-Jun-15			Foreign Exchange Future	1	50	50,000.00	461 475.00
$ / R 11-Dec-15			Foreign Exchange Future	1	50	50,000.00	611 000.00
NGN / R 11-Dec-15			Foreign Exchange Future	2	536	53,600,000.00	2 441 480.00
Total Futures				**91**	**37,189**	**95,797,000.00**	**504,922,752.10**
Total Options							
Grand Total for Currency Future Turnover Summary				**91**	**37,189**	**95,797,000.00**	**504 922 752.10**