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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 26-Jan-15			Any day expiry	1	4,000	4,000,000.00	45 776 800.00
$ / R 16-Mar-15			Foreign Exchange Future	62	142,659	142,659,000.00	1 317 753 127.20
$ / R MAXI 16-Mar-15			Foreign Exchange Future	7	26	2,600,000.00	29 994 560.00
£ / R 16-Mar-15			Foreign Exchange Future	6	836	836,000.00	14 470 505.60
€ / R 16-Mar-15			Foreign Exchange Future	32	30,605	30,605,000.00	300 494 641.30
AU$ / R 16-Mar-15			Foreign Exchange Future	3	353	353,000.00	3 222 629.50
CHF / R 16-Mar-15			Foreign Exchange Future	1	598	598,000.00	7 720 778.00
NGN / R 16-Mar-15			Foreign Exchange Future	2	4,121	412,100,000.00	22 982 760.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	1	5	50,000.00	56 225.00
$ / R 12-Jun-15			Foreign Exchange Future	12	666	666,000.00	7 773 296.00
€ / R 12-Jun-15			Foreign Exchange Future	12	473	473,000.00	6 211 176.70
$ / R 14-Sep-15			Foreign Exchange Future	2	202	202,000.00	2 401 779.40
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	2	200,000.00	2 373 460.00
AU$ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	46 196.00
$ / R 11-Dec-15			Foreign Exchange Future	2	510	510,000.00	6 133 050.00
KES / R 11-Dec-15			Foreign Exchange Future	2	288	28,800,000.00	3 608 640.00
NGN / R 11-Dec-15			Foreign Exchange Future	5	15,470	1,547,000,000.00	75 564 300.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**147**	**164,569**	**2,135,407,000.00**	**1,844,643,269.70**
Total Options				**5**	**36,250**	**36,250,000.00**	**1,940,655.00**
Grand Total for Currency Future Turnover Summary				**152**	**200,819**	**2,171,657,000.00**	**1 846 583 924.70**