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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15		C	Foreign Exchange Future	110	149,184	149,184,000.00	991 719 990.90
$ / R MAXI 16-Mar-15			Foreign Exchange Future	40	130	13,000,000.00	151 407 830.00
£ / R 16-Mar-15		C	Foreign Exchange Future	25	43,439	43,439,000.00	106 051 935.60
€ / R 16-Mar-15			Foreign Exchange Future	16	62,645	62,645,000.00	825 756 487.10
CAD/ R 16-Mar-15			Foreign Exchange Future	1	140	140,000.00	1 304 240.00
CHF / R 16-Mar-15			Foreign Exchange Future	2	1,546	1,546,000.00	20 084 086.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	2	58	580,000.00	657 108.00
$ / R 12-Jun-15	11.48	C	Foreign Exchange Future	13	2,948	2,948,000.00	16 623 985.80
$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	14	1,400,000.00	16 500 540.00
£ / R 12-Jun-15			Foreign Exchange Future	2	45	45,000.00	796 664.00
€ / R 12-Jun-15			Foreign Exchange Future	10	2,172	2,172,000.00	29 047 982.80
$ / R 14-Sep-15			Foreign Exchange Future	7	909	909,000.00	10 898 618.40
$ / R MAXI 14-Sep-15			Foreign Exchange Future	30	105	10,500,000.00	125 903 380.00
AU$ / R 14-Sep-15			Foreign Exchange Future	2	25	25,000.00	233 247.50
Total Futures				**245**	**159,910**	**185,083,000.00**	**2,290,411,920.10**
Total Options				**17**	**103,450**	**103,450,000.00**	**6,574,176.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**262**	**263,360**	**288,533,000.00**	**2 296 986 096.10**