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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15			Foreign Exchange Future	52	39,915	39,915,000.00	464948093.60
$ / R MAXI 16-Mar-15			Foreign Exchange Future	8	17	1,700,000.00	19824110.00
£ / R 16-Mar-15			Foreign Exchange Future	1	4	4,000.00	70010.00
¥ / R 16-Mar-15			Foreign Exchange Future	1	3,276	327,600,000.00	32492678.40
€ / R 16-Mar-15			Foreign Exchange Future	7	1,685	1,685,000.00	22291023.20
AU$ / R 16-Mar-15			Foreign Exchange Future	7	685	685,000.00	6214772.00
$ / R 12-Jun-15			Foreign Exchange Future	6	1,284	1,284,000.00	15201410.50
£ / R 12-Jun-15			Foreign Exchange Future	1	103	103,000.00	1830361.50
€ / R 12-Jun-15			Foreign Exchange Future	3	1,074	1,074,000.00	14390958.20
AU$ / R 12-Jun-15			Foreign Exchange Future	1	90	90,000.00	818262.00
CHF / R 12-Jun-15			Foreign Exchange Future	1	243	243,000.00	3114409.50
$ / R 14-Sep-15			Foreign Exchange Future	3	955	955,000.00	11461535.50
$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	10	1,000,000.00	11995200.00
Total Futures				**93**	**49,341**	**376,338,000.00**	**604,652,824.40**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**93**	**49,341**	**376,338,000.00**	**604652824.40**