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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 17-Feb-15			Any day expiry	3	891	891,000.00	10 372 932.90
$ / R 26-Feb-15			Any day expiry	4	1,113	1,113,000.00	12 946 691.00
$ / R 16-Mar-15			Foreign Exchange Future	75	10,875	10,875,000.00	127 026 185.20
£ / R 16-Mar-15			Foreign Exchange Future	2	28	28,000.00	503 317.50
€ / R 16-Mar-15			Foreign Exchange Future	3	27	27,000.00	359 474.20
AU$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2 272 475.00
CHF / R 16-Mar-15			Foreign Exchange Future	1	11	11,000.00	138 215.00
$ / R 13-May-15			Any day expiry	2	8,000	8,000,000.00	94 476 000.00
$ / R 12-Jun-15			Foreign Exchange Future	12	2,820	2,820,000.00	33 475 554.50
€ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	135 225.00
AU$ / R 12-Jun-15			Foreign Exchange Future	2	53	53,000.00	487 297.10
$ / R 14-Sep-15			Foreign Exchange Future	3	47	47,000.00	566 490.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	5	500,000.00	6 006 750.00
$ / R 11-Dec-15			Foreign Exchange Future	2	5,700	5,700,000.00	69 823 500.00
Total Futures				**112**	**29,830**	**30,325,000.00**	**358,590,107.40**
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				**112**	**29,830**	**30,325,000.00**	**358 590 107.40**