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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 9-Mar-15			Any day expiry	1	5,000	5,000,000.00	60 305 000.00
$ / R 16-Mar-15	12.06	C	Foreign Exchange Future	197	719,601	719,601,000.00	8 433 244 145.80
$ / R MAXI 16-Mar-15			Foreign Exchange Future	11	52	5,200,000.00	62 805 920.00
£ / R 16-Mar-15			Foreign Exchange Future	20	18,146	18,146,000.00	330 238 926.70
€ / R 16-Mar-15			Foreign Exchange Future	10	6,350	6,350,000.00	83 251 967.40
AU$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2 325 375.00
CF CANDO CAFZ 16-Mar-			Can-Do Future	9	10,000	10,000.00	2 358 000.00
$ / R 23-Mar-15	12.09	C	Any day expiry	2	10,000	10,000,000.00	1 777 500.00
$ / R 12-Jun-15	12.00	P	Foreign Exchange Future	131	671,689	671,689,000.00	7 113 622 218.60
$ / R MAXI 12-Jun-15			Foreign Exchange Future	6	40	4,000,000.00	49 001 230.00
£ / R 12-Jun-15			Foreign Exchange Future	1	17,204	17,204,000.00	317 482 616.00
€ / R 12-Jun-15			Foreign Exchange Future	6	7,359	7,359,000.00	98 009 198.50
$ / R 14-Sep-15			Foreign Exchange Future	7	40,336	40,336,000.00	501 653 061.60
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	7	700,000.00	8 702 120.00
AU$ / R 14-Sep-15			Foreign Exchange Future	3	23	23,000.00	219 065.00
$ / R 11-Dec-15	11.75	P	Foreign Exchange Future	16	68,253	68,253,000.00	26 166 826.70

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**379**	**1,384,440**	**1,384,251,000.00**	**17,042,082,734.30**
Total Options				**43**	**189,870**	**189,870,000.00**	**49,080,437.00**
Grand Total for Currency Future Turnover Summary				**422**	**1,574,310**	**1,574,121,000.00**	**17 091 163 171.30**