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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15			Foreign Exchange Future	26	12,396	12,396,000.00	145 734 812.40
$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	7	700,000.00	8 226 050.00
£ / R 16-Mar-15			Foreign Exchange Future	2	300	300,000.00	5 510 520.00
€ / R 16-Mar-15			Foreign Exchange Future	2	285	285,000.00	4 112 892.50
$ / R 12-Jun-15			Foreign Exchange Future	1	550	550,000.00	6 565 625.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	7	700,000.00	8 356 250.00
$ / R 14-Sep-15		C	Foreign Exchange Future	9	55,000	55,000,000.00	14 070 798.50
Total Futures				**33**	**13,545**	**14,931,000.00**	**178,506,149.90**
Total Options				**9**	**55,000**	**55,000,000.00**	**14,070,798.50**
Grand Total for Currency Future Turnover Summary				**42**	**68,545**	**69,931,000.00**	**192 576 948.40**