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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15	11.25	C	Foreign Exchange Future	32	25,767	25,767,000.00	267 234 217.80
£ / R 16-Mar-15			Foreign Exchange Future	1	5	5,000.00	91 377.50
€ / R 16-Mar-15			Foreign Exchange Future	2	12	12,000.00	172 301.60
$ / R 12-Jun-15			Foreign Exchange Future	3	2,726	2,726,000.00	32 587 772.10
¥ / R 12-Jun-15			Foreign Exchange Future	2	6,538	653,800,000.00	64 847 153.00
Total Futures				**37**	**32,048**	**679,310,000.00**	**363,957,822.00**
Total Options				**3**	**3,000**	**3,000,000.00**	**975,000.00**
Grand Total for Currency Future Turnover Summary				**40**	**35,048**	**682,310,000.00**	**364 932 822.00**