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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 21-Jan-15	13.90	C	Any day expiry	1	10,000	10,000,000.00	1 300 000.00
$ / R 16-Mar-15			Foreign Exchange Future	36	6,433	6,433,000.00	76 216 874.50
$ / R MAXI 16-Mar-15			Foreign Exchange Future	10	45	4,500,000.00	53 297 300.00
£ / R 16-Mar-15			Foreign Exchange Future	2	43	43,000.00	768 922.80
€ / R 16-Mar-15			Foreign Exchange Future	3	38	38,000.00	532 840.00
AU$ / R 16-Mar-15			Foreign Exchange Future	2	500	500,000.00	4 754 950.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	1	100	1,000,000.00	1 188 300.00
$ / R 27-Mar-15			Any day expiry	1	168	168,000.00	2 000 594.40
$ / R 12-Jun-15			Foreign Exchange Future	19	9,136	9,136,000.00	110 044 984.70
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	2	200,000.00	2 410 380.00
£ / R 12-Jun-15			Foreign Exchange Future	1	8	8,000.00	145 573.60
€ / R 12-Jun-15			Foreign Exchange Future	1	15	15,000.00	213 645.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	2	200	2,000,000.00	2 371 400.00
$ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	121 813.00
Total Futures				**80**	**16,698**	**24,051,000.00**	**254,067,578.00**
Total Options				**1**	**10,000**	**10,000,000.00**	**1,300,000.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**81**	**26,698**	**34,051,000.00**	**255 367 578.00**