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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15			Foreign Exchange Future	62	6,705	6,705,000.00	78 216 507.90
$ / R MAXI 16-Mar-15			Foreign Exchange Future	14	53	5,300,000.00	61 942 140.00
£ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	4 436 900.00
€ / R 16-Mar-15			Foreign Exchange Future	10	476	476,000.00	6 595 236.30
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	5	12	120,000.00	141 713.00
$ / R 12-Jun-15		C	Foreign Exchange Future	26	24,630	24,630,000.00	65 936 846.50
$ / R MAXI 12-Jun-15			Foreign Exchange Future	7	23	2,300,000.00	27 350 900.00
£ / R 12-Jun-15			Foreign Exchange Future	2	225	225,000.00	4 036 080.00
¥ / R 12-Jun-15			Foreign Exchange Future	5	6,858	685,800,000.00	68 320 539.00
€ / R 12-Jun-15			Foreign Exchange Future	4	660	660,000.00	9 279 035.00
AU$ / R 12-Jun-15			Foreign Exchange Future	1	250	250,000.00	2 390 500.00
CHF / R 12-Jun-15			Foreign Exchange Future	2	100	100,000.00	1 174 130.00
$ / R 14-Sep-15			Foreign Exchange Future	6	1,166	1,166,000.00	14 087 178.50
$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	10	1,000,000.00	12 081 750.00
£ / R 14-Sep-15			Foreign Exchange Future	2	225	225,000.00	4 096 110.00
€ / R 14-Sep-15			Foreign Exchange Future	3	500	500,000.00	7 152 520.00
AU$ / R 14-Sep-15			Foreign Exchange Future	1	150	150,000.00	1 446 375.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**145**	**22,893**	**710,457,000.00**	**364,973,323.20**
Total Options				**8**	**19,400**	**19,400,000.00**	**3,711,138.00**
Grand Total for Currency Future Turnover Summary				**153**	**42,293**	**729,857,000.00**	**368 684 461.20**