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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Jan-15			Any day expiry	3	4,344	4,344,000.00	50 041 504.00
$ / R 19-Jan-15	11.53	P	Any day expiry	2	8,000	8,000,000.00	513 280.00
$ / R 30-Jan-15			Any day expiry	1	154	154,000.00	1 777 160.00
$ / R 16-Mar-15		C	Foreign Exchange Future	137	91,060	91,060,000.00	606 339 395.50
$ / R MAXI 16-Mar-15			Foreign Exchange Future	3	17	1,700,000.00	19 749 270.00
£ / R 16-Mar-15			Foreign Exchange Future	7	588	588,000.00	10 338 124.70
€ / R 16-Mar-15			Foreign Exchange Future	2	253	253,000.00	3 479 650.00
AU$ / R 16-Mar-15			Foreign Exchange Future	4	29	29,000.00	273 806.80
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	1	100	1,000,000.00	1 187 800.00
$ / R 12-Jun-15		C	Foreign Exchange Future	13	5,508	5,508,000.00	6 825 317.80
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	7	700,000.00	8 239 070.00
£ / R 12-Jun-15			Foreign Exchange Future	2	262	262,000.00	4 684 465.80
$ / R 14-Sep-15			Foreign Exchange Future	12	15,200	15,200,000.00	5 076 430.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	10	1,000,000.00	11 986 900.00
£ / R 14-Sep-15			Foreign Exchange Future	6	1,200	1,200,000.00	21 762 535.00
€ / R 14-Sep-15			Foreign Exchange Future	1	100	100,000.00	1 421 600.00
$ / R 11-Dec-15			Foreign Exchange Future	3	300	300,000.00	3 650 510.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**144**	**59,132**	**63,398,000.00**	**740,595,389.60**
Total Options				**55**	**68,000**	**68,000,000.00**	**16,751,430.00**
Grand Total for Currency Future Turnover Summary				**199**	**127,132**	**131,398,000.00**	**757 346 819.60**