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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 23-Jan-15	13.57	C	Any day expiry	1	5,000	5,000,000.00	678 500.00
$ / R 27-Feb-15			Any day expiry	1	289	289,000.00	3 342 487.30
$ / R 16-Mar-15	11.91	P	Foreign Exchange Future	73	32,664	32,664,000.00	295 535 006.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	7	117	11,700,000.00	135 683 160.00
£ / R 16-Mar-15			Foreign Exchange Future	6	615	615,000.00	10 783 170.50
€ / R 16-Mar-15			Foreign Exchange Future	3	131	131,000.00	1 802 753.80
AU$ / R 16-Mar-15			Foreign Exchange Future	1	10	10,000.00	94 354.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	2	10	100,000.00	118 100.00
$ / R 12-Jun-15	11.00	P	Foreign Exchange Future	14	11,181	11,181,000.00	14 743 172.90
€ / R 12-Jun-15			Foreign Exchange Future	2	120	120,000.00	1 673 574.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	1	150	1,500,000.00	1 780 950.00
$ / R 14-Sep-15		P	Foreign Exchange Future	5	50	50,000.00	598 333.50
$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	10	1,000,000.00	11 971 380.00
Total Futures				**116**	**27,847**	**41,860,000.00**	**474,108,467.00**
Total Options				**3**	**22,500**	**22,500,000.00**	**4,696,475.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**119**	**50,347**	**64,360,000.00**	**478 804 942.00**