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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 26-Jan-15	11.66	P	Any day expiry	2	8,000	8,000,000.00	610 400.00
CF CANDO CAGE 2-Mar-1			Can-Do Future	1	30	300.00	450 000.00
$ / R 16-Mar-15		P	Foreign Exchange Future	88	32,880	32,880,000.00	272 079 591.90
$ / R MAXI 16-Mar-15			Foreign Exchange Future	12	49	4,900,000.00	57 349 220.00
£ / R 16-Mar-15			Foreign Exchange Future	25	1,624	1,624,000.00	28 787 528.70
€ / R 16-Mar-15			Foreign Exchange Future	7	4,241	4,241,000.00	56 829 231.60
AU$ / R 16-Mar-15			Foreign Exchange Future	2	2	2,000.00	19 077.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	1	13	130,000.00	150 995.00
$ / R 12-Jun-15			Foreign Exchange Future	3	1,100	1,100,000.00	13 037 950.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	4	20	2,000,000.00	23 729 610.00
£ / R 12-Jun-15			Foreign Exchange Future	2	515	515,000.00	9 223 360.00
AU$ / R 12-Jun-15			Foreign Exchange Future	8	2,000	2,000,000.00	19 291 200.00
$ / R 14-Sep-15	11.00	P	Foreign Exchange Future	19	5,865	5,865,000.00	11 061 324.80
$ / R MAXI 14-Sep-15			Foreign Exchange Future	4	17	1,700,000.00	20 461 450.00
Total Futures				**163**	**33,156**	**41,757,300.00**	**504,973,989.00**
Total Options				**15**	**23,200**	**23,200,000.00**	**8,106,950.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**178**	**56,356**	**64,957,300.00**	**513 080 939.00**