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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 30-Jan-15			Any day expiry	6	2,802	2,802,000.00	32 338 192.50
$ / R 17-Feb-15			Any day expiry	1	681	681,000.00	7 882 915.50
$ / R 16-Mar-15		P	Foreign Exchange Future	52	40,274	40,274,000.00	457 150 456.40
$ / R MAXI 16-Mar-15			Foreign Exchange Future	13	49	4,900,000.00	57 010 450.00
£ / R 16-Mar-15			Foreign Exchange Future	5	562	562,000.00	9 907 033.50
€ / R 16-Mar-15			Foreign Exchange Future	10	9,485	9,485,000.00	125 898 207.80
AU$ / R 16-Mar-15			Foreign Exchange Future	3	300	300,000.00	2 764 910.00
NGN / R 16-Mar-15			Foreign Exchange Future	0	0	0.00	0.00
$ / R 12-Jun-15		P	Foreign Exchange Future	3	1,110	1,110,000.00	1 457 454.00
£ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	178 600.00
$ / R 14-Sep-15			Foreign Exchange Future	3	30	30,000.00	358 878.50
€ / R 14-Sep-15			Foreign Exchange Future	1	12	12,000.00	163 020.00
AU$ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	94 465.00
$ / R 11-Dec-15			Foreign Exchange Future	0	0	0.00	0.00
NGN / R 11-Dec-15			Foreign Exchange Future	3	3,610	361,000,000.00	17 472 400.00
Total Futures				**100**	**56,935**	**419,176,000.00**	**712,437,143.20**
Total Options				**2**	**2,000**	**2,000,000.00**	**239,840.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**102**	**58,935**	**421,176,000.00**	**712 676 983.20**