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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 30-Jan-15			Any day expiry	2	268	268,000.00	3 107 460.00
$ / R 16-Mar-15			Foreign Exchange Future	75	30,717	30,717,000.00	358 296 141.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	9	26	2,600,000.00	30 296 670.00
£ / R 16-Mar-15			Foreign Exchange Future	2	275	275,000.00	4 835 115.00
€ / R 16-Mar-15			Foreign Exchange Future	8	653	653,000.00	8 642 277.30
AU$ / R 16-Mar-15	9.00	P	Foreign Exchange Future	6	5,521	5,521,000.00	5 005 973.20
$ / R 12-Jun-15		P	Foreign Exchange Future	4	3,400	3,400,000.00	16 832 920.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	3	10	1,000,000.00	11 811 550.00
€ / R 12-Jun-15			Foreign Exchange Future	1	100	100,000.00	1 342 640.00
AU$ / R 14-Sep-15			Foreign Exchange Future	3	35	35,000.00	322 121.00
Total Futures				**110**	**34,005**	**37,569,000.00**	**439,941,497.50**
Total Options				**3**	**7,000**	**7,000,000.00**	**551,370.00**
Grand Total for Currency Future Turnover Summary				**113**	**41,005**	**44,569,000.00**	**440 492 867.50**