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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 17-Feb-15			Any day expiry	1	471	471,000.00	5400721.50
$ / R 25-Feb-15			Any day expiry	1	137	137,000.00	1572965.50
$ / R 16-Mar-15	11.35	C	Foreign Exchange Future	111	64,103	64,103,000.00	730459498.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	19	88	8,800,000.00	101894290.00
£ / R 16-Mar-15			Foreign Exchange Future	3	225	225,000.00	3904120.30
€ / R 16-Mar-15			Foreign Exchange Future	10	7,049	7,049,000.00	92692564.00
AU$ / R 16-Mar-15		P	Foreign Exchange Future	19	12,476	12,476,000.00	24191871.40
$ / R 12-Jun-15			Foreign Exchange Future	18	4,264	4,264,000.00	50003135.50
$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	12	1,200,000.00	14084660.00
AU$ / R 12-Jun-15			Foreign Exchange Future	3	262	262,000.00	2363456.00
CAD/ R 12-Jun-15			Foreign Exchange Future	0	0	0.00	0.00
£ / R 14-Sep-15			Foreign Exchange Future	1	8	8,000.00	143040.00
Total Futures				**184**	**78,095**	**87,995,000.00**	**1,024,075,142.20**
Total Options				**4**	**11,000**	**11,000,000.00**	**2,635,180.00**
Grand Total for Currency Future Turnover Summary				**188**	**89,095**	**98,995,000.00**	**1026710322.20**