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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Mar-15			Foreign Exchange Future	39	15,785	15,785,000.00	185 846 999.60
$ / R MAXI 16-Mar-15			Foreign Exchange Future	3	17	1,700,000.00	19 954 400.00
£ / R 16-Mar-15			Foreign Exchange Future	1	5	5,000.00	90 679.00
€ / R 16-Mar-15			Foreign Exchange Future	1	7	7,000.00	93 789.50
AU$ / R 16-Mar-15			Foreign Exchange Future	2	41	41,000.00	374 354.80
$ / R 13-May-15			Any day expiry	1	8,000	8,000,000.00	94 796 000.00
$ / R 12-Jun-15			Foreign Exchange Future	10	68,005	68,005,000.00	810 736 726.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	10	1,000,000.00	11 914 420.00
€ / R 12-Jun-15			Foreign Exchange Future	2	1,007	1,007,000.00	13 682 289.60
$ / R 14-Sep-15			Foreign Exchange Future	3	414	414,000.00	5 011 780.00
£ / R 14-Sep-15			Foreign Exchange Future	1	12	12,000.00	224 126.40
AU$ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	93 485.00
$ / R 11-Dec-15			Foreign Exchange Future	1	1,700	1,700,000.00	20 826 700.00
Total Futures				**67**	**95,013**	**97,686,000.00**	**1,163,645,749.90**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**67**	**95,013**	**97,686,000.00**	**1 163 645 749.90**