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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 17-Mar-15	11.68	C	Any day expiry	101	32,641	32,641,000.00	302 207 670.20
$ / R MAXI 16-Mar-15			Foreign Exchange Future	6	13	1,300,000.00	15 258 870.00
£ / R 16-Mar-15			Foreign Exchange Future	13	833	833,000.00	15 012 871.00
€ / R 16-Mar-15			Foreign Exchange Future	4	525	525,000.00	6 926 795.00
AU$ / R 16-Mar-15			Foreign Exchange Future	4	109	109,000.00	996 237.50
CHF / R 16-Mar-15			Foreign Exchange Future	1	14	14,000.00	171 990.00
$ / R 12-Jun-15			Foreign Exchange Future	26	2,879	2,879,000.00	34 291 722.80
$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	10	1,000,000.00	11 908 760.00
€ / R 12-Jun-15			Foreign Exchange Future	10	2,702	2,702,000.00	35 979 496.40
AU$ / R 12-Jun-15			Foreign Exchange Future	4	131	131,000.00	1 206 254.20
$ / R 14-Sep-15			Foreign Exchange Future	3	2,020	2,020,000.00	24 512 283.00
Total Futures				**173**	**34,877**	**37,154,000.00**	**447,493,090.10**
Total Options				**1**	**7,000**	**7,000,000.00**	**979,860.00**
Grand Total for Currency Future Turnover Summary				**174**	**41,877**	**44,154,000.00**	**448 472 950.10**