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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 5-Mar-15			Any day expiry	2	10,000	10,000,000.00	117916000.00
$ / R 9-Mar-15			Any day expiry	1	5,000	5,000,000.00	59102500.00
$ / R 16-Mar-15	12.50	P	Foreign Exchange Future	85	50,848	50,848,000.00	597073942.50
$ / R MAXI 16-Mar-15			Foreign Exchange Future	8	246	24,600,000.00	290616040.00
£ / R 16-Mar-15			Foreign Exchange Future	8	133	133,000.00	2394724.30
€ / R 16-Mar-15			Foreign Exchange Future	8	2,618	2,618,000.00	34183826.50
$ / R 12-Jun-15		P	Foreign Exchange Future	47	14,797	14,797,000.00	173904527.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	6	417	41,700,000.00	500249180.00
£ / R 12-Jun-15			Foreign Exchange Future	3	45	45,000.00	820884.90
€ / R 12-Jun-15			Foreign Exchange Future	6	145	145,000.00	1923473.50
AU$ / R 12-Jun-15			Foreign Exchange Future	1	751	751,000.00	6954260.00
$ / R 14-Sep-15			Foreign Exchange Future	26	24,112	24,112,000.00	294069484.60
$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	11	1,100,000.00	13403670.00
€ / R 14-Sep-15			Foreign Exchange Future	2	10,017	10,017,000.00	135446868.90
AU$ / R 14-Sep-15			Foreign Exchange Future	1	3	3,000.00	28097.10
Total Futures				**205**	**118,543**	**185,269,000.00**	**2,227,667,470.30**
Total Options				**2**	**600**	**600,000.00**	**420,009.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**207**	**119,143**	**185,869,000.00**	**2228087479.30**