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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 17-Mar-15			Any day expiry	3	8,831	8,831,000.00	109411698.00
$ / R 23-Mar-15	12.53	C	Any day expiry	1	10,000	10,000,000.00	891000.00
$ / R 1-Apr-15			Any day expiry	2	276	276,000.00	3430362.00
$ / R 28-Apr-15			Any day expiry	1	58	58,000.00	722535.00
$ / R 12-Jun-15		C	Foreign Exchange Future	71	38,711	38,711,000.00	157171288.90
$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	73	7,300,000.00	91745280.00
£ / R 12-Jun-15		P	Foreign Exchange Future	13	12,659	12,659,000.00	13819289.20
€ / R 12-Jun-15		P	Foreign Exchange Future	14	21,284	21,284,000.00	19036484.00
AU$ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	95407.00
$ / R 14-Sep-15		C	Foreign Exchange Future	4	122	122,000.00	1557325.30
$ / R 30-Sep-15			Any day expiry	3	3,400	3,400,000.00	43479625.00
$ / R 11-Dec-15		C	Foreign Exchange Future	16	127,140	127,140,000.00	36051779.20
$ / R 14-Mar-16			Foreign Exchange Future	2	500	500,000.00	6561250.00
Total Futures				**107**	**27,503**	**34,730,000.00**	**440,913,038.40**
Total Options				**32**	**195,561**	**195,561,000.00**	**43,060,285.20**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**139**	**223,064**	**230,291,000.00**	**483973323.60**