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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 27-Mar-15			Any day expiry	1	6	6,000.00	73758.00
$ / R 12-Jun-15		P	Foreign Exchange Future	139	68,200	68,200,000.00	761019786.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	9	46	4,600,000.00	56957970.00
£ / R 12-Jun-15			Foreign Exchange Future	13	2,014	2,014,000.00	36980565.90
€ / R 12-Jun-15			Foreign Exchange Future	4	550	550,000.00	7274970.00
AU$ / R 12-Jun-15			Foreign Exchange Future	2	1,250	1,250,000.00	11814925.00
NGN / R 12-Jun-15			Foreign Exchange Future	2	9,000	900,000,000.00	49545000.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	1	100	1,000,000.00	1073500.00
$ / R 14-Sep-15	12.13	C	Foreign Exchange Future	16	2,270	2,270,000.00	13870688.87
$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	12	1,200,000.00	15138520.00
£ / R 14-Sep-15			Foreign Exchange Future	2	212	212,000.00	3946423.60
€ / R 14-Sep-15			Foreign Exchange Future	1	6	6,000.00	81010.80
$ / R 11-Dec-15			Foreign Exchange Future	3	4,610	4,610,000.00	58902614.00
NGN / R 11-Dec-15			Foreign Exchange Future	4	18,000	1,800,000,000.00	88920000.00
Total Futures				**197**	**98,039**	**2,777,681,000.00**	**1,102,069,707.40**
Total Options				**3**	**8,237**	**8,237,000.00**	**3,530,024.77**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**200**	**106,276**	**2,785,918,000.00**	**1105599732.17**