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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 9-Apr-15			Any day expiry	1	15	15,000.00	184609.50
$ / R 12-Jun-15			Foreign Exchange Future	98	26,916	26,916,000.00	332866200.20
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	5	500,000.00	6141100.00
€ / R 12-Jun-15			Foreign Exchange Future	2	35	35,000.00	465914.50
AU$ / R 12-Jun-15			Foreign Exchange Future	2	2,000	2,000,000.00	19076200.00
NGN / R 12-Jun-15			Foreign Exchange Future	2	7,700	770,000,000.00	42690000.00
$ / R 14-Sep-15		C	Foreign Exchange Future	28	75,525	75,525,000.00	340290550.00
€ / R 14-Sep-15			Foreign Exchange Future	4	15,968	15,968,000.00	215199139.20
NGN / R 11-Dec-15			Foreign Exchange Future	5	18,600	1,860,000,000.00	93231000.00
$ / R 13-Jun-16			Foreign Exchange Future	2	1,000	1,000,000.00	12898600.00
Total Futures				**139**	**97,764**	**2,701,959,000.00**	**1,041,443,513.40**
Total Options				**6**	**50,000**	**50,000,000.00**	**21,599,800.00**
Grand Total for Currency Future Turnover Summary				**145**	**147,764**	**2,751,959,000.00**	**1063043313.40**