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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 7-Apr-15		C	Any day expiry	1	10,000	10,000,000.00	1 550 000.00
$ / R 13-May-15			Any day expiry	2	224	224,000.00	2 711 193.60
$ / R 12-Jun-15		P	Foreign Exchange Future	234	75,903	75,903,000.00	901 411 427.80
$ / R MAXI 12-Jun-15			Foreign Exchange Future	12	45	4,500,000.00	54 954 110.00
£ / R 12-Jun-15			Foreign Exchange Future	10	635	635,000.00	11 483 145.00
€ / R 12-Jun-15			Foreign Exchange Future	8	910	910,000.00	12 080 322.80
CHF / R 12-Jun-15			Foreign Exchange Future	1	7	7,000.00	87 935.40
$ / R 14-Sep-15			Foreign Exchange Future	36	10,165	10,165,000.00	125 801 978.70
$ / R MAXI 14-Sep-15			Foreign Exchange Future	6	11	1,100,000.00	13 551 430.00
£ / R 14-Sep-15			Foreign Exchange Future	2	205	205,000.00	3 762 654.00
€ / R 14-Sep-15			Foreign Exchange Future	2	200	200,000.00	2 694 790.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	611	611,000.00	7 790 555.50
$ / R 11-Dec-15		C	Foreign Exchange Future	7	8,600	8,600,000.00	30 101 059.50
£ / R 11-Dec-15		P	Foreign Exchange Future	1	830	830,000.00	489 783.00
$ / R 14-Mar-16			Foreign Exchange Future	2	1,200	1,200,000.00	15 426 600.00
€ / R 14-Mar-16			Foreign Exchange Future	1	500	500,000.00	6 990 500.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**319**	**90,616**	**96,160,000.00**	**1,183,286,342.80**
Total Options				**7**	**19,430**	**19,430,000.00**	**7,601,142.50**
Grand Total for Currency Future Turnover Summary				**326**	**110,046**	**115,590,000.00**	**1 190 887 485.30**