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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/03/2015

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	188	188,000.00	2 214 640.00
$ / R 30-Mar-15			Any day expiry	1	3	3,000.00	35 346.00
$ / R 8-Apr-15	11.80	C	Any day expiry	1	10,000	10,000,000.00	1 565 000.00
$ / R 12-Jun-15			Foreign Exchange Future	181	41,387	41,387,000.00	495 194 152.40
$ / R MAXI 12-Jun-15			Foreign Exchange Future	14	133	13,300,000.00	159 118 720.00
£ / R 12-Jun-15			Foreign Exchange Future	21	2,403	2,403,000.00	42 767 084.80
€ / R 12-Jun-15			Foreign Exchange Future	8	2,536	2,536,000.00	33 292 437.50
NGN / R 12-Jun-15			Foreign Exchange Future	1	1	100,000.00	5 050.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	1	50	500,000.00	548 600.00
$ / R 14-Sep-15		P	Foreign Exchange Future	14	12,333	12,333,000.00	149 972 275.40
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	8	800,000.00	9 726 160.00
£ / R 14-Sep-15			Foreign Exchange Future	2	31	31,000.00	559 625.00
€ / R 14-Sep-15			Foreign Exchange Future	1	70	70,000.00	936 453.00
$ / R 11-Dec-15		C	Foreign Exchange Future	3	6,275	6,275,000.00	77 345 235.00
£ / R 11-Dec-15			Foreign Exchange Future	1	5	5,000.00	91 763.00
€ / R 11-Dec-15			Foreign Exchange Future	1	25	25,000.00	339 422.50

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**251**	**65,448**	**79,956,000.00**	**972,146,964.60**
Total Options				**1**	**10,000**	**10,000,000.00**	**1,565,000.00**
Grand Total for Currency Future Turnover Summary				**252**	**75,448**	**89,956,000.00**	**973 711 964.60**