CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/04/2015

Johannesburg
Stock Exchange

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Registration number: 2005/022939/06
VAT number: 4080119391

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 1-Apr-15			Any day expiry	2	1,566	1,566,000.00	18866686.80
$ / R 9-Apr-15			Any day expiry	2	10,010	10,010,000.00	121070550.00
$ / R 29-Apr-15			Any day expiry	2	939	939,000.00	11350526.80
$ / R 12-Jun-15			Foreign Exchange Future	130	51,472	51,472,000.00	629446658.50
$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	52	5,200,000.00	63434580.00
£ / R 12-Jun-15			Foreign Exchange Future	12	6,140	6,140,000.00	111278739.00
€ / R 12-Jun-15			Foreign Exchange Future	7	325	325,000.00	4262381.20
KES / R 12-Jun-15			Foreign Exchange Future	1	1	100,000.00	13000.00
NGN / R 12-Jun-15			Foreign Exchange Future	1	1	100,000.00	5300.00
ZMW / R 12-Jun-15			Foreign Exchange Future	1	1	5,000.00	7825.00
$ / R 14-Sep-15			Foreign Exchange Future	21	4,289	4,289,000.00	53182785.30
$ / R MAXI 14-Sep-15			Foreign Exchange Future	5	28	2,800,000.00	34706750.00
AU$ / R 14-Sep-15			Foreign Exchange Future	1	69	69,000.00	643080.00
CHF / R 14-Sep-15			Foreign Exchange Future	1	14	14,000.00	179480.00
$ / R 11-Dec-15			Foreign Exchange Future	1	1,500	1,500,000.00	18797550.00
$ / R 14-Mar-16			Foreign Exchange Future	4	79	79,000.00	1009296.50

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**199**	**76,486**	**84,608,000.00**	**1,068,255,189.10**
Total Options							
Grand Total for Currency Future Turnover Summary				**199**	**76,486**	**84,608,000.00**	**1068255189.10**