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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 2-Apr-15			Any day expiry	1	2,500	2,500,000.00	29872000.00
$ / R 8-Apr-15	12.15	C	Any day expiry	1	10,000	10,000,000.00	519000.00
$ / R 6-May-15		P	Any day expiry	4	22,000	22,000,000.00	1578500.00
$ / R 12-Jun-15	12.13	C	Foreign Exchange Future	76	52,461	52,461,000.00	435405005.60
$ / R MAXI 12-Jun-15			Foreign Exchange Future	7	28	2,800,000.00	33965190.00
£ / R 12-Jun-15			Foreign Exchange Future	5	569	569,000.00	10214170.20
€ / R 12-Jun-15			Foreign Exchange Future	1	20	20,000.00	263082.00
AU$ / R 12-Jun-15			Foreign Exchange Future	1	70	70,000.00	639590.00
$ / R 6-Jul-15		C	Any day expiry	1	5,500	5,500,000.00	2233000.00
$ / R 31-Aug-15			Any day expiry	1	300	300,000.00	3691500.00
$ / R 14-Sep-15			Foreign Exchange Future	5	275	275,000.00	3389144.60
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	8	800,000.00	9861200.00
$ / R 11-Dec-15			Foreign Exchange Future	1	25	25,000.00	312925.00
Total Futures				**94**	**39,256**	**42,820,000.00**	**522,180,907.40**
Total Options				**11**	**54,500**	**54,500,000.00**	**9,763,400.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**105**	**93,756**	**97,320,000.00**	**531944307.40**