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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 30-Apr-15	12.81	C	Any day expiry	1	10,000	10,000,000.00	1 937 000.00
$ / R 13-May-15			Any day expiry	1	8	8,000.00	97 760.00
$ / R 12-Jun-15			Foreign Exchange Future	132	20,585	20,585,000.00	251 680 383.30
$ / R MAXI 12-Jun-15			Foreign Exchange Future	6	76	7,600,000.00	93 199 210.00
£ / R 12-Jun-15			Foreign Exchange Future	8	78	78,000.00	1 395 799.30
€ / R 12-Jun-15			Foreign Exchange Future	18	210	210,000.00	2 726 869.70
AU$ / R 12-Jun-15			Foreign Exchange Future	1	2	2,000.00	18 513.20
$ / R 14-Sep-15	12.00	P	Foreign Exchange Future	23	20,338	20,338,000.00	102 504 392.30
£ / R 14-Sep-15			Foreign Exchange Future	1	20	20,000.00	363 800.00
QUANTO € / $ 14-Sep-15			Foreign Exchange Future	1	50	500,000.00	532 000.00
$ / R 11-Dec-15			Foreign Exchange Future	12	4,031	4,031,000.00	50 363 008.20
$ / R 14-Mar-16			Foreign Exchange Future	2	52	52,000.00	669 589.80
Total Futures				**196**	**32,950**	**40,924,000.00**	**498,006,825.80**
Total Options				**10**	**22,500**	**22,500,000.00**	**7,481,500.00**
Grand Total for Currency Future Turnover Summary				**206**	**55,450**	**63,424,000.00**	**505 488 325.80**