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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 14-Apr-15			Any day expiry	2	500	500,000.00	5 986 200.00
$ / R 30-Apr-15	12.05	C	Any day expiry	2	10,020	10,020,000.00	243 655.00
€ / R 30-Apr-15		C	Any day expiry	1	10,000	10,000,000.00	1.00
$ / R 12-Jun-15			Foreign Exchange Future	111	30,151	30,151,000.00	367 045 278.80
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	10	1,000,000.00	12 155 100.00
£ / R 12-Jun-15			Foreign Exchange Future	8	7,400	7,400,000.00	132 427 220.00
€ / R 12-Jun-15			Foreign Exchange Future	5	537	537,000.00	6 950 932.80
AU$ / R 12-Jun-15			Foreign Exchange Future	0	0	0.00	0.00
$ / R 14-Sep-15			Foreign Exchange Future	17	1,491	1,491,000.00	18 362 657.00
$ / R 11-Dec-15			Foreign Exchange Future	5	2,538	2,538,000.00	32 056 849.50
£ / R 11-Dec-15			Foreign Exchange Future	1	9	9,000.00	166 230.00
Total Futures				**151**	**42,656**	**43,646,000.00**	**575,394,122.10**
Total Options				**2**	**20,000**	**20,000,000.00**	**2.00**
Grand Total for Currency Future Turnover Summary				**153**	**62,656**	**63,646,000.00**	**575 394 124.10**