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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 30-Apr-15			Any day expiry	2	11,000	11,000,000.00	133,467,200.00
$ / R 13-May-15			Any day expiry	2	44	44,000.00	534,270.00
$ / R 12-Jun-15			Foreign Exchange Future	74	16,884	16,884,000.00	205,828,597.60
$ / R MAXI 12-Jun-15			Foreign Exchange Future	15	157	15,700,000.00	191,185,640.00
£ / R 12-Jun-15			Foreign Exchange Future	4	5,910	5,910,000.00	107,671,720.00
€ / R 12-Jun-15			Foreign Exchange Future	6	328	328,000.00	4,309,968.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	1	50	500,000.00	538,000.00
$ / R 14-Sep-15	14.00	C	Foreign Exchange Future	5	10,202	10,202,000.00	4,188,579.60
$ / R 11-Dec-15	13.44	C	Foreign Exchange Future	6	10,498	10,498,000.00	126,182,512.96
AU$ / R 11-Dec-15			Foreign Exchange Future	1	30	30,000.00	289,200.00
NGN / R 11-Dec-15			Foreign Exchange Future	5	4,500	450,000,000.00	25,170,000.00
Total Futures				**118**	**49,105**	**510,598,000.00**	**797,226,025.20**
Total Options				**3**	**10,498**	**10,498,000.00**	**2,139,662.96**
Grand Total for Currency Future Turnover Summary				**121**	**59,603**	**521,096,000.00**	**799,365,688.16**