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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 29-Apr-15			Any day expiry	5	7,806	7,806,000.00	92 892 644.20
$ / R 27-May-15			Any day expiry	1	3,221	3,221,000.00	38 511 886.50
$ / R 12-Jun-15	13.00	C	Foreign Exchange Future	321	218,249	218,249,000.00	2 513 693 060.10
$ / R MAXI 12-Jun-15			Foreign Exchange Future	4	34	3,400,000.00	40 894 350.00
£ / R 12-Jun-15			Foreign Exchange Future	21	6,262	6,262,000.00	115 882 707.20
€ / R 12-Jun-15			Foreign Exchange Future	8	540	540,000.00	7 111 879.00
AU$ / R 12-Jun-15			Foreign Exchange Future	2	270	270,000.00	2 574 488.00
$ / R 13-Jul-15			Any day expiry	1	726	726,000.00	8 712 580.80
$ / R 14-Sep-15			Foreign Exchange Future	111	84,556	84,556,000.00	1 031 089 950.70
£ / R 14-Sep-15	18.00	P	Foreign Exchange Future	8	16,709	16,709,000.00	10 750 042.50
€ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	66 991.50
$ / R 11-Dec-15			Foreign Exchange Future	21	5,628	5,628,000.00	69 688 943.30
£ / R 11-Dec-15			Foreign Exchange Future	1	13	13,000.00	245 830.00
AU$ / R 11-Dec-15			Foreign Exchange Future	1	10	10,000.00	97 090.00
$ / R 14-Mar-16			Foreign Exchange Future	9	490	490,000.00	6 168 777.70
Total Futures				**502**	**318,019**	**321,385,000.00**	**3,930,951,731.50**
Total Options				**13**	**26,500**	**26,500,000.00**	**7,429,490.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**515**	**344,519**	**347,885,000.00**	**3 938 381 221.50**