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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 30-Mar-15			Any day expiry	7	1,775	1,775,000.00	21509045.10
$ / R 28-Apr-15			Any day expiry	4	1,133	1,133,000.00	13806728.50
$ / R 12-Jun-15			Foreign Exchange Future	88	23,850	23,850,000.00	292437444.80
$ / R MAXI 12-Jun-15			Foreign Exchange Future	8	27	2,700,000.00	33124750.00
£ / R 12-Jun-15			Foreign Exchange Future	7	11,473	11,473,000.00	208452706.50
€ / R 12-Jun-15			Foreign Exchange Future	2	94	94,000.00	1250529.00
$ / R 14-Sep-15			Foreign Exchange Future	8	2,917	2,917,000.00	36406964.80
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	10	1,000,000.00	12478100.00
£ / R 14-Sep-15			Foreign Exchange Future	1	25	25,000.00	460485.00
$ / R 11-Dec-15			Foreign Exchange Future	2	1,500	1,500,000.00	18945000.00
$ / R 14-Mar-16			Foreign Exchange Future	1	200	200,000.00	2578800.00
Total Futures				**129**	**43,004**	**46,667,000.00**	**641,450,553.70**
Total Options							
Grand Total for Currency Future Turnover Summary				**129**	**43,004**	**46,667,000.00**	**641450553.70**