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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/04/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 20-May-15			Any day expiry	2	1,462	1,462,000.00	17 508 740.60
$ / R 12-Jun-15	12.04	C	Foreign Exchange Future	118	60,673	60,673,000.00	617 336 546.80
$ / R MAXI 12-Jun-15			Foreign Exchange Future	6	44	4,400,000.00	53 169 380.00
£ / R 12-Jun-15			Foreign Exchange Future	22	1,589	1,589,000.00	28 828 447.40
€ / R 12-Jun-15			Foreign Exchange Future	6	755	755,000.00	9 842 742.00
AU$ / R 12-Jun-15			Foreign Exchange Future	3	724	724,000.00	6 810 699.40
NGN / R 12-Jun-15			Foreign Exchange Future	3	96,550	9,655,000,000.00	574 472 500.00
QUANTO € / $ 12-Jun-15			Foreign Exchange Future	1	10	100,000.00	108 040.00
$ / R 13-Jul-15			Any day expiry	2	1,132	1,132,000.00	13 677 333.40
$ / R 14-Sep-15		C	Foreign Exchange Future	23	12,410	12,410,000.00	152 025 957.10
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	10	1,000,000.00	12 202 500.00
£ / R 14-Sep-15			Foreign Exchange Future	3	510	510,000.00	9 400 854.00
€ / R 14-Sep-15			Foreign Exchange Future	1	100	100,000.00	1 329 420.00
AU$ / R 14-Sep-15			Foreign Exchange Future	1	101	101,000.00	960 883.70
CHF / R 14-Sep-15			Foreign Exchange Future	1	33	33,000.00	429 660.00
$ / R 11-Dec-15			Foreign Exchange Future	4	2,020	2,020,000.00	25 355 755.00
NGN / R 11-Dec-15			Foreign Exchange Future	4	35,300	3,530,000,000.00	199 451 000.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**197**	**203,423**	**13,262,009,000.00**	**1,719,885,259.40**
Total Options				**4**	**10,000**	**10,000,000.00**	**3,025,200.00**
Grand Total for Currency Future Turnover Summary				**201**	**213,423**	**13,272,009,000.00**	**1 722 910 459.40**