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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 27/08/2014**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 27-Aug-14 | | | Any day expiry | 4 | 4,207 | 4,207,000.00 | 44 786 628.80 |
| $ / R 15-Sep-14 | | | Foreign Exchange Future | 59 | 29,050 | 29,050,000.00 | 310 253 202.50 |
| $ / R MAXI 15-Sep-14 | | | Foreign Exchange Future | 8 | 90 | 9,000,000.00 | 96 122 700.00 |
| £ / R 15-Sep-14 | | | Foreign Exchange Future | 2 | 203 | 203,000.00 | 3 595 636.90 |
| ¥ / R 15-Sep-14 | | | Foreign Exchange Future | 1 | 4 | 400,000.00 | 41 160.00 |
| € / R 15-Sep-14 | | | Foreign Exchange Future | 3 | 429 | 429,000.00 | 6 060 027.00 |
| $ / R 30-Sep-14 | | | Any day expiry | 1 | 1,748 | 1,748,000.00 | 18 710 592.00 |
| $ / R 12-Dec-14 | | | Foreign Exchange Future | 11 | 1,202 | 1,202,000.00 | 13 028 980.70 |
| $ / R MAXI 12-Dec-14 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 5 424 350.00 |
| £ / R 12-Dec-14 | | | Foreign Exchange Future | 1 | 12 | 12,000.00 | 215 620.80 |
| € / R 12-Dec-14 | | | Foreign Exchange Future | 7 | 395 | 395,000.00 | 5 649 740.40 |
| AU$ / R 12-Dec-14 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 502 500.00 |
| $ / R 16-Mar-15 | | | Foreign Exchange Future | 7 | 500 | 500,000.00 | 5 509 376.00 |
| $ / R 12-Jun-15 | | | Foreign Exchange Future | 5 | 2,400 | 2,400,000.00 | 26 860 100.00 |
| **Total Futures** | | | | **111** | **40,295** | **50,096,000.00** | **536,760,615.10** |
| **Total Options** | | | | | | | |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **111** | **40,295** | **50,096,000.00** | **536 760 615.10** |