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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14	11.09	C	Foreign Exchange Future	60	34,854	34,854,000.00	332 642 902.50
$ / R MAXI 12-Dec-14		C	Foreign Exchange Future	21	652	65,200,000.00	84 851 990.00
£ / R 12-Dec-14			Foreign Exchange Future	8	1,051	1,051,000.00	19 023 736.80
€ / R 12-Dec-14			Foreign Exchange Future	1	100	100,000.00	1 439 220.00
QUANTO € / $ 12-Dec-14			Foreign Exchange Future	1	50	500,000.00	648 750.00
$ / R 28-Jan-15			Any day expiry	1	1,055	1,055,000.00	11 782 240.00
$ / R 25-Feb-15			Any day expiry	1	1,063	1,063,000.00	11 932 175.00
$ / R 16-Mar-15			Foreign Exchange Future	2	41	41,000.00	462 593.10
$ / R MAXI 16-Mar-15	11.28	C	Foreign Exchange Future	3	423	42,300,000.00	19 801 770.00
$ / R 27-Mar-15			Any day expiry	1	1,070	1,070,000.00	12 081 584.00
$ / R 28-Apr-15			Any day expiry	1	1,073	1,073,000.00	12 180 696.00
€ / R 14-Sep-15			Foreign Exchange Future	3	15	15,000.00	227 650.00
Total Futures				**93**	**35,427**	**41,322,000.00**	**462,148,367.40**
Total Options				**10**	**6,020**	**107,000,000.00**	**44,926,940.00**
Grand Total for Currency Future Turnover Summary				**103**	**41,447**	**148,322,000.00**	**507 075 307.40**