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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 26-Sep-14			Any day expiry	1	162	162,000.00	1 821 868.20
$ / R 13-Oct-14	11.19	C	Any day expiry	1	6,000	6,000,000.00	750 000.00
$ / R 12-Dec-14	11.25	C	Foreign Exchange Future	77	46,152	46,152,000.00	501 212 733.60
$ / R MAXI 12-Dec-14			Foreign Exchange Future	14	87	8,700,000.00	98 728 500.00
£ / R 12-Dec-14			Foreign Exchange Future	6	26	26,000.00	480 123.30
€ / R 12-Dec-14			Foreign Exchange Future	4	2,000	2,000,000.00	28 935 600.00
AU$ / R 12-Dec-14			Foreign Exchange Future	2	500	500,000.00	4 960 175.00
QUANTO € / $ 12-Dec-14			Foreign Exchange Future	2	100	1,000,000.00	1 275 000.00
$ / R 16-Mar-15	11.60	C	Foreign Exchange Future	9	7,601	7,601,000.00	34 209 407.30
$ / R 12-Jun-15			Foreign Exchange Future	4	130	130,000.00	1 521 931.00
£ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	190 000.00
$ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	119 402.00
£ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	193 180.00
Total Futures				**115**	**50,028**	**59,541,000.00**	**672,012,205.40**
Total Options				**8**	**12,760**	**12,760,000.00**	**2,385,715.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**123**	**62,788**	**72,301,000.00**	**674 397 920.40**