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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 30-Oct-14		P	Any day expiry	7	42,000	42,000,000.00	5 720 700.00
$ / R 12-Dec-14		C	Foreign Exchange Future	95	36,629	36,629,000.00	367 357 885.30
$ / R MAXI 12-Dec-14			Foreign Exchange Future	14	101	10,100,000.00	115 430 380.00
£ / R 12-Dec-14			Foreign Exchange Future	7	1,248	1,248,000.00	23 070 976.30
€ / R 12-Dec-14			Foreign Exchange Future	6	1,108	1,108,000.00	15 962 256.70
AU$ / R 12-Dec-14			Foreign Exchange Future	2	500	500,000.00	4 953 475.00
$ / R 16-Mar-15			Foreign Exchange Future	4	822	822,000.00	9 593 282.30
$ / R MAXI 16-Mar-15			Foreign Exchange Future	6	40	4,000,000.00	46 431 100.00
$ / R 12-Jun-15	11.60	P	Foreign Exchange Future	20	5,574	5,574,000.00	20 122 117.30
$ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	60 250.00
€ / R 14-Sep-15			Foreign Exchange Future	3	15	15,000.00	227 175.00
$ / R 11-Dec-15			Foreign Exchange Future	1	200	200,000.00	2 432 860.00
Total Futures				**155**	**37,742**	**51,701,000.00**	**603,646,757.90**
Total Options				**11**	**50,500**	**50,500,000.00**	**7,715,700.00**
Grand Total for Currency Future Turnover Summary				**166**	**88,242**	**102,201,000.00**	**611 362 457.90**