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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 6-Oct-14			Any day expiry	1	10,000	10,000,000.00	112 687 000.00
$ / R 12-Dec-14		C	Foreign Exchange Future	76	78,982	78,982,000.00	855 549 495.60
$ / R MAXI 12-Dec-14			Foreign Exchange Future	4	32	3,200,000.00	36 553 100.00
£ / R 12-Dec-14			Foreign Exchange Future	4	89	89,000.00	1 619 330.80
€ / R 12-Dec-14			Foreign Exchange Future	5	958	958,000.00	13 720 310.70
AU$ / R 12-Dec-14			Foreign Exchange Future	1	1	1,000.00	9 892.60
QUANTO € / $ 12-Dec-14			Foreign Exchange Future	1	2	20,000.00	25 122.00
$ / R 16-Mar-15			Foreign Exchange Future	1	150	150,000.00	1 737 000.00
€ / R 16-Mar-15			Foreign Exchange Future	2	34	34,000.00	495 291.60
$ / R 12-Jun-15	11.30	P	Foreign Exchange Future	17	5,625	5,625,000.00	43 170 324.00
£ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	469 557.50
Total Futures				**110**	**89,898**	**93,084,000.00**	**1,065,198,004.80**
Total Options				**3**	**6,000**	**6,000,000.00**	**838,420.00**
Grand Total for Currency Future Turnover Summary				**113**	**95,898**	**99,084,000.00**	**1 066 036 424.80**