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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 21-Oct-14	11.24	C	Any day expiry	1	9,000	9,000,000.00	954 000.00
$ / R 12-Dec-14			Foreign Exchange Future	81	24,338	24,338,000.00	275 967 726.30
$ / R MAXI 12-Dec-14			Foreign Exchange Future	5	33	3,300,000.00	37 439 480.00
£ / R 12-Dec-14			Foreign Exchange Future	7	1,067	1,067,000.00	19 437 343.90
€ / R 12-Dec-14			Foreign Exchange Future	4	1,004	1,004,000.00	14 380 228.80
QUANTO € / $ 12-Dec-14			Foreign Exchange Future	1	60	600,000.00	758 220.00
$ / R 16-Mar-15			Foreign Exchange Future	7	1,575	1,575,000.00	18 128 470.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	4	32	3,200,000.00	36 822 720.00
£ / R 16-Mar-15			Foreign Exchange Future	1	500	500,000.00	9 248 700.00
$ / R 12-Jun-15		P	Foreign Exchange Future	11	20,180	20,180,000.00	4 922 822.50
Total Futures				**119**	**28,789**	**35,764,000.00**	**414,291,611.50**
Total Options				**3**	**29,000**	**29,000,000.00**	**3,768,100.00**
Grand Total for Currency Future Turnover Summary				**122**	**57,789**	**64,764,000.00**	**418 059 711.50**