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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 20-Oct-14			Any day expiry	1	856	856,000.00	9 511 444.00
$ / R 12-Dec-14			Foreign Exchange Future	14	2,076	2,076,000.00	23 210 500.30
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 598 700.00
€ / R 12-Dec-14			Foreign Exchange Future	1	1	1,000.00	14 295.50
QUANTO € / $ 12-Dec-14			Foreign Exchange Future	2	40	400,000.00	513 600.00
$ / R 16-Mar-15			Foreign Exchange Future	1	453	453,000.00	5 152 422.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 688 700.00
$ / R 12-Jun-15			Foreign Exchange Future	2	211	211,000.00	2 443 782.50
Total Futures				**23**	**3,647**	**4,997,000.00**	**52,133,444.30**
Total Options							
Grand Total for Currency Future Turnover Summary				**23**	**3,647**	**4,997,000.00**	**52 133 444.30**