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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 4-Nov-14		C	Any day expiry	1	8,000	8,000,000.00	976 000.00
$ / R 12-Dec-14	11.00	C	Foreign Exchange Future	64	34,663	34,663,000.00	357 460 425.70
$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	5	500,000.00	5 539 240.00
£ / R 12-Dec-14			Foreign Exchange Future	1	25	25,000.00	447 752.50
€ / R 12-Dec-14			Foreign Exchange Future	8	1,163	1,163,000.00	16 473 888.60
$ / R 19-Dec-14		P	Any day expiry	7	70,000	70,000,000.00	14 754 400.00
$ / R 16-Mar-15			Foreign Exchange Future	5	997	997,000.00	11 236 794.20
$ / R 12-Jun-15			Foreign Exchange Future	3	440	440,000.00	5 035 808.00
€ / R 14-Sep-15			Foreign Exchange Future	3	22	22,000.00	326 816.00
Total Futures				**85**	**34,815**	**35,310,000.00**	**395,889,825.00**
Total Options				**9**	**80,500**	**80,500,000.00**	**16,361,300.00**
Grand Total for Currency Future Turnover Summary				**94**	**115,315**	**115,810,000.00**	**412 251 125.00**