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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14			Foreign Exchange Future	29	8,170	8,170,000.00	91 519 857.10
$ / R MAXI 12-Dec-14			Foreign Exchange Future	12	55	5,500,000.00	61 523 190.00
£ / R 12-Dec-14			Foreign Exchange Future	11	5,007	5,007,000.00	89 583 940.00
€ / R 12-Dec-14			Foreign Exchange Future	1	18	18,000.00	250 185.60
AU$ / R 12-Dec-14			Foreign Exchange Future	6	1,400	1,400,000.00	13 449 365.00
$ / R 16-Mar-15			Foreign Exchange Future	13	5,122	5,122,000.00	58 285 400.10
$ / R MAXI 16-Mar-15			Foreign Exchange Future	9	41	4,100,000.00	46 592 090.00
£ / R 16-Mar-15			Foreign Exchange Future	2	502	502,000.00	9 072 868.20
€ / R 16-Mar-15			Foreign Exchange Future	7	6,520	6,520,000.00	92 093 018.40
AU$ / R 16-Mar-15			Foreign Exchange Future	17	7,300	7,300,000.00	70 861 550.00
$ / R 12-Jun-15			Foreign Exchange Future	4	4,004	4,004,000.00	46 264 232.80
AU$ / R 12-Jun-15			Foreign Exchange Future	2	300	300,000.00	2 938 290.00
AU$ / R 14-Sep-15			Foreign Exchange Future	1	150	150,000.00	1 485 165.00
Total Futures				**114**	**38,589**	**48,093,000.00**	**583,919,152.20**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**114**	**38,589**	**48,093,000.00**	**583 919 152.20**