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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 13/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
AU$ / R 21-Nov-14		C	Any day expiry	1	8,000	8,000,000.00	1 356 000.00
$ / R 27-Nov-14	11.20	C	Any day expiry	2	11,000	11,000,000.00	1 214 400.00
$ / R 12-Dec-14			Foreign Exchange Future	85	34,733	34,733,000.00	390 864 185.50
$ / R MAXI 12-Dec-14			Foreign Exchange Future	3	12	1,200,000.00	13 504 470.00
£ / R 12-Dec-14			Foreign Exchange Future	2	15	15,000.00	266 189.50
€ / R 12-Dec-14			Foreign Exchange Future	10	1,363	1,363,000.00	19 090 699.10
AU$ / R 12-Dec-14			Foreign Exchange Future	1	1	1,000.00	9 793.10
QUANTO € / $ 12-Dec-14			Foreign Exchange Future	1	50	500,000.00	622 900.00
$ / R 16-Mar-15			Foreign Exchange Future	8	1,290	1,290,000.00	14 722 464.50
$ / R MAXI 16-Mar-15			Foreign Exchange Future	10	50	5,000,000.00	57 105 920.00
£ / R 16-Mar-15			Foreign Exchange Future	1	500	500,000.00	8 988 950.00
$ / R 12-Jun-15			Foreign Exchange Future	3	6,004	6,004,000.00	69 575 608.00
Total Futures				**124**	**44,018**	**50,606,000.00**	**574,751,179.70**
Total Options				**3**	**19,000**	**19,000,000.00**	**2,570,400.00**
Grand Total for Currency Future Turnover Summary				**127**	**63,018**	**69,606,000.00**	**577 321 579.70**