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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 28-Nov-14	10.95	P	Any day expiry	1	2,000	2,000,000.00	103360.00
$ / R 12-Dec-14	11.04	C	Foreign Exchange Future	106	105,773	105,773,000.00	342176030.60
$ / R MAXI 12-Dec-14			Foreign Exchange Future	5	24	2,400,000.00	26359580.00
£ / R 12-Dec-14			Foreign Exchange Future	7	1,955	1,955,000.00	33640407.00
¥ / R 12-Dec-14			Foreign Exchange Future	1	1,250	125,000,000.00	11643125.00
€ / R 12-Dec-14			Foreign Exchange Future	14	1,925	1,925,000.00	26305271.10
AU$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2384775.00
$ / R 16-Mar-15			Foreign Exchange Future	21	1,870	1,870,000.00	20891992.50
$ / R MAXI 16-Mar-15			Foreign Exchange Future	4	40	4,000,000.00	44636100.00
£ / R 16-Mar-15			Foreign Exchange Future	3	1,000	1,000,000.00	17435750.00
€ / R 16-Mar-15			Foreign Exchange Future	3	147	147,000.00	2044983.00
$ / R 12-Jun-15		C	Foreign Exchange Future	26	35,309	35,309,000.00	6208850.23
€ / R 12-Jun-15		C	Foreign Exchange Future	22	22,215	22,215,000.00	8292611.00
$ / R 14-Sep-15	10.98	P	Foreign Exchange Future	3	1,822	1,822,000.00	426366.22
€ / R 14-Sep-15			Foreign Exchange Future	1	2	2,000.00	28542.60
Total Futures				**155**	**39,652**	**169,738,000.00**	**529,484,465.30**
Total Options				**63**	**135,930**	**135,930,000.00**	**13,093,278.95**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**218**	**175,582**	**305,668,000.00**	**542577744.25**