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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 30/04/2014**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| CF CANDO CAFO 30-Apr- | | | Can-Do Future | 1 | 7,000 | 7,000.00 | 0.00 |
| CF CANDO CAFR 30-Apr- | | | Can-Do Future | 1 | 3,000 | 3,000.00 | 22 200.00 |
| $ / R 12-May-14 | | C | Any day expiry | 2 | 18,000 | 18,000,000.00 | 750 060.00 |
| $ / R 13-Jun-14 | | | Foreign Exchange Future | 43 | 13,143 | 13,143,000.00 | 139 981 167.00 |
| $ / R MAXI 13-Jun-14 | | | Foreign Exchange Future | 5 | 64 | 6,400,000.00 | 68 111 600.00 |
| £ / R 13-Jun-14 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 178 900.00 |
| € / R 13-Jun-14 | | | Foreign Exchange Future | 1 | 22 | 22,000.00 | 323 290.00 |
| QUANTO € / $ 13-Jun-14 | | | Foreign Exchange Future | 4 | 40 | 400,000.00 | 553 885.00 |
| $ / R 15-Sep-14 | | | Foreign Exchange Future | 9 | 1,725 | 1,725,000.00 | 18 556 693.00 |
| $ / R MAXI 15-Sep-14 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 5 381 400.00 |
| € / R 15-Sep-14 | | | Foreign Exchange Future | 2 | 94 | 94,000.00 | 1 399 239.40 |
| $ / R 12-Dec-14 | | P | Foreign Exchange Future | 16 | 18,942 | 18,942,000.00 | 52 305 094.00 |
| **Total Futures** | | | | **79** | **29,103** | **26,304,000.00** | **278,490,774.40** |
| **Total Options** | | | | **7** | **32,942** | **32,942,000.00** | **9,072,754.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **86** | **62,045** | **59,246,000.00** | **287 563 528.40** |