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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14			Foreign Exchange Future	77	41,598	41,598,000.00	459 319 357.70
£ / R 12-Dec-14			Foreign Exchange Future	4	36	36,000.00	637 090.60
¥ / R 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	51 250.00
€ / R 12-Dec-14			Foreign Exchange Future	5	361	361,000.00	5 062 042.80
AU$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2 414 600.00
QUANTO € / $ 12-Dec-14			Foreign Exchange Future	1	10	100,000.00	126 660.00
$ / R 16-Mar-15	11.40	C	Foreign Exchange Future	5	780	780,000.00	3 270 920.00
€ / R 16-Mar-15			Foreign Exchange Future	5	214	214,000.00	3 050 481.00
CHF / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	295 000.00
$ / R 12-Jun-15			Foreign Exchange Future	4	1,243	1,243,000.00	14 148 204.00
€ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	360 890.00
AU$ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	246 250.00
Total Futures				**105**	**44,072**	**44,657,000.00**	**488,855,246.10**
Total Options				**1**	**500**	**500,000.00**	**127,500.00**
Grand Total for Currency Future Turnover Summary				**106**	**44,572**	**45,157,000.00**	**488 982 746.10**