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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 10-Nov-14	10.97	C	Any day expiry	1	5,000	5,000,000.00	535 500.00
$ / R 12-Dec-14		C	Foreign Exchange Future	38	26,066	26,066,000.00	244 336 749.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	11	55	5,500,000.00	60 783 230.00
£ / R 12-Dec-14			Foreign Exchange Future	9	2,035	2,035,000.00	36 238 201.50
€ / R 12-Dec-14			Foreign Exchange Future	3	92	92,000.00	1 289 589.60
$ / R 16-Mar-15			Foreign Exchange Future	1	48	48,000.00	538 699.20
$ / R 12-Jun-15			Foreign Exchange Future	2	710	710,000.00	8 092 485.00
€ / R 12-Jun-15			Foreign Exchange Future	3	10,000	10,000,000.00	144 765 000.00
AU$ / R 12-Jun-15			Foreign Exchange Future	3	450	450,000.00	4 436 835.00
Total Futures				**68**	**35,456**	**40,901,000.00**	**499,889,509.30**
Total Options				**3**	**9,000**	**9,000,000.00**	**1,126,780.00**
Grand Total for Currency Future Turnover Summary				**71**	**44,456**	**49,901,000.00**	**501 016 289.30**