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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14			Foreign Exchange Future	34	22,714	22,714,000.00	243 200 763.10
$ / R MAXI 15-Sep-14			Foreign Exchange Future	15	86	8,600,000.00	92 141 150.00
£ / R 15-Sep-14			Foreign Exchange Future	9	810	810,000.00	14 317 828.00
€ / R 15-Sep-14			Foreign Exchange Future	2	20	20,000.00	281 673.60
$ / R 12-Dec-14			Foreign Exchange Future	7	2,052	2,052,000.00	22 324 111.10
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 438 900.00
€ / R 12-Dec-14			Foreign Exchange Future	20	705	705,000.00	10 092 982.00
$ / R 16-Mar-15			Foreign Exchange Future	6	210	210,000.00	2 320 810.00
€ / R 16-Mar-15			Foreign Exchange Future	1	3,000	3,000,000.00	43 711 500.00
Total Futures				**95**	**29,602**	**38,611,000.00**	**433,829,717.80**
Total Options							
Grand Total for Currency Future Turnover Summary				**95**	**29,602**	**38,611,000.00**	**433 829 717.80**