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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14	11.46	C	Foreign Exchange Future	123	80,345	80,345,000.00	389 145 062.10
$ / R MAXI 12-Dec-14			Foreign Exchange Future	9	65	6,500,000.00	74 023 050.00
£ / R 12-Dec-14			Foreign Exchange Future	3	111	111,000.00	2 036 635.00
€ / R 12-Dec-14			Foreign Exchange Future	3	949	949,000.00	13 639 938.80
KES / R 12-Dec-14			Foreign Exchange Future	2	18	1,800,000.00	225 360.00
NGN / R 12-Dec-14			Foreign Exchange Future	2	34	3,400,000.00	229 840.00
ZMW / R 12-Dec-14			Foreign Exchange Future	2	26	130,000.00	225 524.00
$ / R 16-Mar-15			Foreign Exchange Future	3	1,203	1,203,000.00	13 970 840.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 786 700.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	5	5,000.00	50 101.00
$ / R 1-Apr-15		C	Any day expiry	2	196	196,000.00	39 742.92
$ / R 12-Jun-15		P	Foreign Exchange Future	4	4,520	4,520,000.00	7 092 306.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	5	500,000.00	5 882 100.00
$ / R 14-Sep-15			Foreign Exchange Future	1	500	500,000.00	5 979 850.00
Total Futures				**126**	**35,786**	**48,463,000.00**	**497,596,306.90**
Total Options				**31**	**52,196**	**52,196,000.00**	**20,730,742.92**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**157**	**87,982**	**100,659,000.00**	**518 327 049.82**