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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 2-Dec-14			Any day expiry	1	201	201,000.00	2235300.90
CF CANDO CAFY 2-Dec-1			Can-Do Future	1	10	100.00	1000000.00
$ / R 8-Dec-14		P	Any day expiry	71	30,033	30,033,000.00	300196605.90
$ / R MAXI 12-Dec-14			Foreign Exchange Future	9	30	3,000,000.00	33139630.00
£ / R 12-Dec-14			Foreign Exchange Future	7	4,400	4,400,000.00	76563310.00
€ / R 12-Dec-14			Foreign Exchange Future	5	1,175	1,175,000.00	16155920.00
AU$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2338575.00
NGN / R 12-Dec-14			Foreign Exchange Future	1	25	2,500,000.00	151500.00
$ / R 5-Jan-15	11.04	C	Any day expiry	1	5,000	5,000,000.00	933850.00
$ / R 16-Mar-15			Foreign Exchange Future	30	6,025	6,025,000.00	67737051.60
$ / R MAXI 16-Mar-15			Foreign Exchange Future	3	20	2,000,000.00	22432420.00
£ / R 16-Mar-15			Foreign Exchange Future	6	1,110	1,110,000.00	19548200.00
€ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	3497475.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2358675.00
$ / R 12-Jun-15			Foreign Exchange Future	4	3,047	3,047,000.00	34656593.50
€ / R 14-Sep-15			Foreign Exchange Future	1	100	100,000.00	1441920.00
NGN / R 11-Dec-15			Foreign Exchange Future	1	25	2,500,000.00	141750.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**141**	**43,951**	**53,841,100.00**	**583,406,256.90**
Total Options				**3**	**8,000**	**8,000,000.00**	**1,122,520.00**
Grand Total for Currency Future Turnover Summary				**144**	**51,951**	**61,841,100.00**	**584528776.90**