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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14		C	Foreign Exchange Future	133	58,465	58,465,000.00	502 837 446.30
$ / R MAXI 15-Sep-14			Foreign Exchange Future	3	15	1,500,000.00	16 093 450.00
£ / R 15-Sep-14			Foreign Exchange Future	7	3,455	3,455,000.00	62 536 841.00
€ / R 15-Sep-14			Foreign Exchange Future	5	333	333,000.00	4 793 051.20
AU$ / R 15-Sep-14			Foreign Exchange Future	2	500	500,000.00	4 998 900.00
$ / R 12-Dec-14	12.00	C	Foreign Exchange Future	22	10,315	10,315,000.00	58 656 589.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 468 250.00
£ / R 12-Dec-14			Foreign Exchange Future	1	200	200,000.00	3 683 840.00
€ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	3 662 200.00
AU$ / R 12-Dec-14			Foreign Exchange Future	2	260	260,000.00	2 623 796.00
CHF / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	601 390.00
$ / R 16-Mar-15			Foreign Exchange Future	3	21	21,000.00	233 159.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 556 350.00
£ / R 16-Mar-15			Foreign Exchange Future	1	200	200,000.00	3 736 920.00
€ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	3 721 600.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	2 546 475.00
$ / R 26-Jun-15			Any day expiry	1	1,386	1,386,000.00	15 750 504.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**164**	**58,960**	**61,435,000.00**	**695,631,031.50**
Total Options				**22**	**17,000**	**17,000,000.00**	**1,869,730.00**
Grand Total for Currency Future Turnover Summary				**186**	**75,960**	**78,435,000.00**	**697 500 761.50**