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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 1-Sep-14	10.60	C	Any day expiry	1	5,000	5,000,000.00	490 000.00
$ / R 15-Sep-14			Foreign Exchange Future	58	18,831	18,831,000.00	200 759 143.70
$ / R MAXI 15-Sep-14			Foreign Exchange Future	11	73	7,300,000.00	77 765 000.00
£ / R 15-Sep-14			Foreign Exchange Future	4	850	850,000.00	15 162 300.00
€ / R 15-Sep-14			Foreign Exchange Future	1	5	5,000.00	71 300.00
AU$ / R 15-Sep-14			Foreign Exchange Future	3	750	750,000.00	7 440 575.00
$ / R 12-Dec-14	11.00	C	Foreign Exchange Future	73	22,478	22,478,000.00	190 440 941.00
£ / R 12-Dec-14			Foreign Exchange Future	1	5	5,000.00	90 425.00
AU$ / R 12-Dec-14			Foreign Exchange Future	4	850	850,000.00	8 486 825.00
CHF / R 12-Dec-14			Foreign Exchange Future	15	5,044	5,044,000.00	60 372 852.00
$ / R 16-Mar-15			Foreign Exchange Future	20	12,500	12,500,000.00	137 704 750.00
€ / R 16-Mar-15			Foreign Exchange Future	2	10,000	10,000,000.00	147 475 000.00
$ / R 12-Jun-15			Foreign Exchange Future	2	800	800,000.00	8 938 800.00
Total Futures				**184**	**67,186**	**74,413,000.00**	**853,582,911.70**
Total Options				**11**	**10,000**	**10,000,000.00**	**1,615,000.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**195**	**77,186**	**84,413,000.00**	**855 197 911.70**