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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14			Foreign Exchange Future	72	22,618	22,618,000.00	242 570 390.60
$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	40	4,000,000.00	42 938 250.00
£ / R 15-Sep-14			Foreign Exchange Future	17	11,992	11,992,000.00	214 003 704.30
€ / R 15-Sep-14			Foreign Exchange Future	3	30	30,000.00	427 612.00
CAD/ R 15-Sep-14			Foreign Exchange Future	1	210	210,000.00	2 057 370.00
$ / R 12-Dec-14	12.00	C	Foreign Exchange Future	47	13,985	13,985,000.00	80 958 501.80
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 449 650.00
£ / R 12-Dec-14			Foreign Exchange Future	2	1,250	1,250,000.00	22 601 475.00
€ / R 12-Dec-14			Foreign Exchange Future	1	36	36,000.00	521 064.00
CHF / R 12-Dec-14			Foreign Exchange Future	2	116	116,000.00	1 387 244.00
$ / R 14-Sep-15		C	Foreign Exchange Future	7	41,100	41,100,000.00	25 972 597.00
Total Futures				**141**	**43,690**	**48,145,000.00**	**612,440,637.70**
Total Options				**16**	**47,692**	**47,692,000.00**	**26,447,221.00**
Grand Total for Currency Future Turnover Summary				**157**	**91,382**	**95,837,000.00**	**638 887 858.70**