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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14			Foreign Exchange Future	59	16,013	16,013,000.00	171 579 625.00
$ / R MAXI 15-Sep-14			Foreign Exchange Future	2	10	1,000,000.00	10 713 150.00
£ / R 15-Sep-14			Foreign Exchange Future	4	1,255	1,255,000.00	22 286 163.00
€ / R 15-Sep-14			Foreign Exchange Future	3	505	505,000.00	7 141 500.00
$ / R 12-Dec-14			Foreign Exchange Future	11	3,275	3,275,000.00	35 626 122.40
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 449 550.00
$ / R 16-Mar-15			Foreign Exchange Future	1	10	10,000.00	110 500.00
$ / R 12-Jun-15			Foreign Exchange Future	2	1,200	1,200,000.00	13 459 320.00
Total Futures				**83**	**22,273**	**23,758,000.00**	**266,365,930.40**
Total Options							
Grand Total for Currency Future Turnover Summary				**83**	**22,273**	**23,758,000.00**	**266 365 930.40**