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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14	10.50	P	Foreign Exchange Future	76	47,849	47,849,000.00	505 902 871.30
$ / R MAXI 15-Sep-14			Foreign Exchange Future	10	60	6,000,000.00	64 075 700.00
£ / R 15-Sep-14			Foreign Exchange Future	13	2,745	2,745,000.00	48 617 131.00
€ / R 15-Sep-14			Foreign Exchange Future	8	1,011	1,011,000.00	14 231 343.80
AU$ / R 15-Sep-14			Foreign Exchange Future	2	500	500,000.00	4 991 400.00
$ / R 12-Dec-14			Foreign Exchange Future	38	21,758	21,758,000.00	236 300 396.00
€ / R 12-Dec-14			Foreign Exchange Future	4	552	552,000.00	7 890 490.00
AU$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2 518 450.00
$ / R 16-Mar-15			Foreign Exchange Future	13	5,020	5,020,000.00	55 357 200.00
€ / R 16-Mar-15			Foreign Exchange Future	2	600	600,000.00	8 740 050.00
Total Futures				**166**	**79,845**	**85,785,000.00**	**948,610,332.10**
Total Options				**1**	**500**	**500,000.00**	**14,700.00**
Grand Total for Currency Future Turnover Summary				**167**	**80,345**	**86,285,000.00**	**948 625 032.10**