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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14	10.73	C	Foreign Exchange Future	68	24,666	24,666,000.00	179 427 234.90
$ / R MAXI 15-Sep-14			Foreign Exchange Future	7	130	13,000,000.00	139 430 550.00
£ / R 15-Sep-14			Foreign Exchange Future	9	1,535	1,535,000.00	27 586 000.00
€ / R 15-Sep-14			Foreign Exchange Future	9	2,543	2,543,000.00	36 385 988.50
$ / R 12-Dec-14		C	Foreign Exchange Future	30	23,519	23,519,000.00	135 782 694.36
€ / R 12-Dec-14			Foreign Exchange Future	2	150	150,000.00	2 181 000.00
CHF / R 12-Dec-14			Foreign Exchange Future	6	253	253,000.00	3 044 602.00
$ / R 16-Mar-15			Foreign Exchange Future	10	150	150,000.00	1 657 543.00
Total Futures				**116**	**33,726**	**46,596,000.00**	**522,822,230.40**
Total Options				**25**	**19,220**	**19,220,000.00**	**2,673,382.36**
Grand Total for Currency Future Turnover Summary				**141**	**52,946**	**65,816,000.00**	**525 495 612.76**