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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14	11.00	P	Foreign Exchange Future	52	34,940	34,940,000.00	288 137 848.71
$ / R MAXI 15-Sep-14			Foreign Exchange Future	9	98	9,800,000.00	104 816 800.00
£ / R 15-Sep-14			Foreign Exchange Future	13	1,585	1,585,000.00	27 831 137.20
€ / R 15-Sep-14			Foreign Exchange Future	10	1,053	1,053,000.00	14 678 485.40
$ / R 12-Nov-14			Any day expiry	1	711	711,000.00	7 666 855.20
$ / R 12-Dec-14			Foreign Exchange Future	23	13,611	13,611,000.00	147 534 577.10
$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	2	200,000.00	2 168 400.00
¥ / R 12-Dec-14			Foreign Exchange Future	1	1,500	150,000,000.00	15 480 000.00
€ / R 12-Dec-14			Foreign Exchange Future	4	302	302,000.00	4 296 414.00
AU$ / R 12-Dec-14			Foreign Exchange Future	15	1,582	1,582,000.00	15 961 034.80
CHF / R 12-Dec-14			Foreign Exchange Future	2	300	300,000.00	3 524 190.00
$ / R 16-Mar-15			Foreign Exchange Future	9	290	290,000.00	3 192 570.00
£ / R 16-Mar-15	19.00	C	Foreign Exchange Future	4	1,165	1,165,000.00	733 592.10
¥ / R 16-Mar-15			Foreign Exchange Future	1	25	2,500,000.00	262 500.00
€ / R 16-Mar-15	15.05	C	Foreign Exchange Future	23	53,493	53,493,000.00	141 914 320.55
CHF / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	297 500.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**142**	**57,428**	**218,303,000.00**	**768,782,480.80**
Total Options				**28**	**53,254**	**53,254,000.00**	**9,713,744.26**
Grand Total for Currency Future Turnover Summary				**170**	**110,682**	**271,557,000.00**	**778 496 225.06**