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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/08/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 7-Aug-14			Any day expiry	1	8,000	8,000,000.00	85 672 000.00
$ / R 14-Aug-14		P	Any day expiry	2	8,000	8,000,000.00	423 280.00
$ / R 15-Sep-14		C	Foreign Exchange Future	45	31,664	31,664,000.00	341 468 277.90
$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	54	5,400,000.00	58 314 900.00
£ / R 15-Sep-14			Foreign Exchange Future	9	4,705	4,705,000.00	85 497 303.00
€ / R 15-Sep-14			Foreign Exchange Future	3	52	52,000.00	750 771.00
$ / R 12-Dec-14			Foreign Exchange Future	6	2,257	2,257,000.00	24 718 803.50
CHF / R 12-Dec-14			Foreign Exchange Future	7	1,114	1,114,000.00	13 429 520.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	254 372.50
Total Futures				**78**	**47,871**	**53,217,000.00**	**610,105,947.90**
Total Options				**2**	**8,000**	**8,000,000.00**	**423,280.00**
Grand Total for Currency Future Turnover Summary				**80**	**55,871**	**61,217,000.00**	**610 529 227.90**