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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 2-Jul-14			Any day expiry	5	95,000	95,000,000.00	1 012 078 000.00
$ / R 15-Sep-14			Foreign Exchange Future	60	7,779	7,779,000.00	83 892 374.30
$ / R MAXI 15-Sep-14			Foreign Exchange Future	5	43	4,300,000.00	46 369 910.00
£ / R 15-Sep-14			Foreign Exchange Future	13	792	792,000.00	14 613 186.40
¥ / R 15-Sep-14			Foreign Exchange Future	1	5	500,000.00	53 100.00
€ / R 15-Sep-14			Foreign Exchange Future	2	28	28,000.00	412 698.80
AU$ / R 15-Sep-14			Foreign Exchange Future	4	742	742,000.00	7 518 166.80
$ / R 12-Dec-14		C	Foreign Exchange Future	32	40,290	40,290,000.00	135 684 390.16
$ / R MAXI 12-Dec-14			Foreign Exchange Future	8	24	2,400,000.00	26 302 080.00
£ / R 12-Dec-14			Foreign Exchange Future	10	1,440	1,440,000.00	27 024 584.00
¥ / R 12-Dec-14			Foreign Exchange Future	1	17	1,700,000.00	184 127.00
€ / R 12-Dec-14			Foreign Exchange Future	16	1,460	1,460,000.00	21 907 548.00
AU$ / R 12-Dec-14			Foreign Exchange Future	6	750	750,000.00	7 690 316.00
$ / R 16-Mar-15			Foreign Exchange Future	1	500	500,000.00	5 573 900.00
AU$ / R 16-Mar-15			Foreign Exchange Future	2	250	250,000.00	2 585 640.00
$ / R 12-Jun-15			Foreign Exchange Future	2	1,000	1,000,000.00	11 317 200.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**149**	**121,845**	**130,656,000.00**	**1,399,012,525.30**
Total Options				**19**	**28,275**	**28,275,000.00**	**4,194,696.16**
Grand Total for Currency Future Turnover Summary				**168**	**150,120**	**158,931,000.00**	**1 403 207 221.46**