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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 8-Jul-14	10.80	C	Any day expiry	4	20,000	20,000,000.00	2 830 000.00
$ / R 16-Jul-14		C	Any day expiry	2	30,000	30,000,000.00	4 454 100.00
$ / R 15-Sep-14	10.40	P	Foreign Exchange Future	143	21,323	21,323,000.00	230 941 317.50
$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	25	2,500,000.00	27 287 080.00
£ / R 15-Sep-14			Foreign Exchange Future	4	28	28,000.00	523 811.90
€ / R 15-Sep-14			Foreign Exchange Future	6	863	863,000.00	12 851 525.20
AU$ / R 15-Sep-14			Foreign Exchange Future	1	1	1,000.00	10 164.20
$ / R 12-Dec-14			Foreign Exchange Future	11	3,280	3,280,000.00	36 404 483.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	4	10	1,000,000.00	11 088 170.00
£ / R 12-Dec-14			Foreign Exchange Future	6	1,375	1,375,000.00	26 109 412.50
€ / R 12-Dec-14			Foreign Exchange Future	9	450	450,000.00	6 822 050.00
AU$ / R 12-Dec-14			Foreign Exchange Future	3	750	750,000.00	7 706 650.00
$ / R 16-Mar-15			Foreign Exchange Future	1	200	200,000.00	2 253 180.00
€ / R 16-Mar-15			Foreign Exchange Future	1	100	100,000.00	1 539 250.00
Total Futures				**194**	**28,205**	**31,670,000.00**	**363,528,932.30**
Total Options				**7**	**50,200**	**50,200,000.00**	**7,292,262.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**201**	**78,405**	**81,870,000.00**	**370 821 194.30**