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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 7-Aug-14	10.81	P	Any day expiry	5	10,000	10,000,000.00	1 352 280.00
$ / R 15-Sep-14	10.82	P	Foreign Exchange Future	70	32,177	32,177,000.00	252 743 420.10
$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	57	5,700,000.00	61 774 850.00
£ / R 15-Sep-14			Foreign Exchange Future	8	301	301,000.00	5 581 092.60
€ / R 15-Sep-14			Foreign Exchange Future	3	1,000	1,000,000.00	14 701 651.60
$ / R 12-Dec-14			Foreign Exchange Future	21	11,500	11,500,000.00	127 030 187.50
£ / R 12-Dec-14			Foreign Exchange Future	2	250	250,000.00	4 701 280.00
AU$ / R 12-Dec-14			Foreign Exchange Future	10	618	618,000.00	6 305 926.80
CHF / R 12-Dec-14			Foreign Exchange Future	1	53	53,000.00	652 960.00
$ / R 16-Mar-15			Foreign Exchange Future	2	22	22,000.00	246 407.70
$ / R 12-Jun-15			Foreign Exchange Future	1	400	400,000.00	4 543 600.00
Total Futures				**121**	**37,378**	**43,021,000.00**	**476,443,486.30**
Total Options				**6**	**19,000**	**19,000,000.00**	**3,190,170.00**
Grand Total for Currency Future Turnover Summary				**127**	**56,378**	**62,021,000.00**	**479 633 656.30**