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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 16-Jul-14			Any day expiry	1	5,000	5,000,000.00	53 386 500.00
$ / R 30-Jul-14	10.71	C	Any day expiry	1	14,000	14,000,000.00	1 391 040.00
$ / R 15-Sep-14			Foreign Exchange Future	32	12,558	12,558,000.00	135 579 861.80
$ / R MAXI 15-Sep-14			Foreign Exchange Future	12	76	7,600,000.00	82 061 950.00
£ / R 15-Sep-14			Foreign Exchange Future	6	1,258	1,258,000.00	23 275 257.80
€ / R 15-Sep-14			Foreign Exchange Future	4	2,499	2,499,000.00	36 567 739.80
$ / R 12-Dec-14			Foreign Exchange Future	1	6	6,000.00	65 821.20
$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	10	1,000,000.00	10 984 100.00
AU$ / R 16-Mar-15			Foreign Exchange Future	2	12	12,000.00	123 105.00
Total Futures				**60**	**21,419**	**29,933,000.00**	**342,044,335.60**
Total Options				**1**	**14,000**	**14,000,000.00**	**1,391,040.00**
Grand Total for Currency Future Turnover Summary				**61**	**35,419**	**43,933,000.00**	**343 435 375.60**