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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 02/07/2014**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 16-Jul-14 | 10.70 | C | Any day expiry | 3 | 35,000 | 35,000,000.00 | 3 185 000.00 |
| $ / R 15-Sep-14 | 12.00 | P | Foreign Exchange Future | 114 | 15,993 | 15,993,000.00 | 171 775 009.90 |
| $ / R MAXI 15-Sep-14 | | | Foreign Exchange Future | 4 | 39 | 3,900,000.00 | 42 297 000.00 |
| £ / R 15-Sep-14 | | | Foreign Exchange Future | 10 | 2,854 | 2,854,000.00 | 53 101 456.70 |
| € / R 15-Sep-14 | | | Foreign Exchange Future | 2 | 52 | 52,000.00 | 771 139.20 |
| AU$ / R 15-Sep-14 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 2 551 100.00 |
| $ / R 12-Dec-14 | | | Foreign Exchange Future | 9 | 2,616 | 2,616,000.00 | 28 870 704.60 |
| AU$ / R 12-Dec-14 | | | Foreign Exchange Future | 9 | 1,834 | 1,834,000.00 | 18 923 212.00 |
| **Total Futures** | | | | **148** | **23,437** | **27,298,000.00** | **318,049,025.40** |
| **Total Options** | | | | **4** | **35,201** | **35,201,000.00** | **3,425,597.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **152** | **58,638** | **62,499,000.00** | **321 474 622.40** |