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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14			Foreign Exchange Future	84	34,480	34,480,000.00	372 742 967.20
$ / R MAXI 15-Sep-14			Foreign Exchange Future	1	5	500,000.00	5 413 650.00
£ / R 15-Sep-14			Foreign Exchange Future	11	1,123	1,123,000.00	20 780 947.50
€ / R 15-Sep-14			Foreign Exchange Future	2	510	510,000.00	7 515 036.00
AU$ / R 15-Sep-14			Foreign Exchange Future	3	504	504,000.00	5 101 301.00
$ / R 12-Dec-14		C	Foreign Exchange Future	23	31,989	31,989,000.00	29 035 212.56
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	3	300,000.00	3 300 330.00
£ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	4 696 400.00
€ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	3 744 550.00
Total Futures				**108**	**39,375**	**40,167,000.00**	**448,018,381.70**
Total Options				**19**	**29,739**	**29,739,000.00**	**4,312,012.56**
Grand Total for Currency Future Turnover Summary				**127**	**69,114**	**69,906,000.00**	**452 330 394.26**