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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 14-Jul-14			Any day expiry	1	1,500	1,500,000.00	16 056 750.00
$ / R 15-Sep-14		C	Foreign Exchange Future	80	77,019	77,019,000.00	780 702 267.80
£ / R 15-Sep-14			Foreign Exchange Future	5	135	135,000.00	2 499 564.00
€ / R 15-Sep-14			Foreign Exchange Future	5	578	578,000.00	8 526 945.00
$ / R 26-Sep-14			Any day expiry	4	2,500	2,500,000.00	27 134 550.00
$ / R 12-Dec-14			Foreign Exchange Future	3	1,520	1,520,000.00	16 703 500.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 499 250.00
Total Futures				**95**	**78,257**	**78,752,000.00**	**855,691,605.30**
Total Options				**4**	**5,000**	**5,000,000.00**	**1,431,221.50**
Grand Total for Currency Future Turnover Summary				**99**	**83,257**	**83,752,000.00**	**857 122 826.80**