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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14			Foreign Exchange Future	62	26,257	26,257,000.00	283 497 855.70
$ / R MAXI 15-Sep-14			Foreign Exchange Future	10	54	5,400,000.00	58 233 280.00
£ / R 15-Sep-14			Foreign Exchange Future	12	1,354	1,354,000.00	24 971 952.50
$ / R 12-Dec-14	10.85	C	Foreign Exchange Future	9	6,665	6,665,000.00	20 258 053.00
€ / R 12-Dec-14			Foreign Exchange Future	1	500	500,000.00	7 401 900.00
$ / R 12-Jun-15			Foreign Exchange Future	2	1,400	1,400,000.00	15 795 000.00
Total Futures				**95**	**31,230**	**36,576,000.00**	**408,198,041.20**
Total Options				**1**	**5,000**	**5,000,000.00**	**1,960,000.00**
Grand Total for Currency Future Turnover Summary				**96**	**36,230**	**41,576,000.00**	**410 158 041.20**