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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 29-Jul-14			Any day expiry	2	1,914	1,914,000.00	20 347 386.00
$ / R 15-Sep-14			Foreign Exchange Future	51	53,530	53,530,000.00	572 262 541.90
$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	27	2,700,000.00	28 932 650.00
£ / R 15-Sep-14			Foreign Exchange Future	7	1,774	1,774,000.00	32 432 163.40
€ / R 15-Sep-14			Foreign Exchange Future	5	193	193,000.00	2 775 796.10
AU$ / R 15-Sep-14			Foreign Exchange Future	2	19	19,000.00	189 990.50
QUANTO € / $ 15-Sep-14			Foreign Exchange Future	1	100	1,000,000.00	1 348 500.00
$ / R 12-Dec-14			Foreign Exchange Future	9	4,072	4,072,000.00	44 303 240.30
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 447 600.00
€ / R 12-Dec-14			Foreign Exchange Future	3	270	270,000.00	3 962 014.00
AU$ / R 12-Dec-14			Foreign Exchange Future	4	1,000	1,000,000.00	10 086 500.00
$ / R 16-Mar-15			Foreign Exchange Future	2	53	53,000.00	586 430.00
$ / R 12-Jun-15			Foreign Exchange Future	1	500	500,000.00	5 617 000.00
Total Futures				**92**	**63,457**	**67,525,000.00**	**728,291,812.20**
Total Options							

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**92**	**63,457**	**67,525,000.00**	**728 291 812.20**