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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 7-Aug-14	10.49	C	Any day expiry	1	5,000	5,000,000.00	452 500.00
$ / R 15-Sep-14			Foreign Exchange Future	72	11,292	11,292,000.00	119 704 905.60
$ / R MAXI 15-Sep-14			Foreign Exchange Future	10	50	5,000,000.00	53 009 900.00
£ / R 15-Sep-14			Foreign Exchange Future	18	2,648	2,648,000.00	47 667 226.50
€ / R 15-Sep-14			Foreign Exchange Future	9	1,898	1,898,000.00	27 113 941.00
AU$ / R 15-Sep-14			Foreign Exchange Future	2	2	2,000.00	19 859.70
CAD/ R 15-Sep-14			Foreign Exchange Future	1	25	25,000.00	246 250.00
$ / R 12-Dec-14			Foreign Exchange Future	6	3,100	3,100,000.00	33 393 150.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 373 550.00
£ / R 12-Dec-14			Foreign Exchange Future	2	70	70,000.00	1 275 800.00
€ / R 12-Dec-14			Foreign Exchange Future	3	157	157,000.00	2 276 758.00
AU$ / R 12-Dec-14			Foreign Exchange Future	9	2,716	2,716,000.00	27 354 194.00
$ / R 16-Mar-15			Foreign Exchange Future	2	21	21,000.00	229 818.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	253 500.00
$ / R 12-Jun-15			Foreign Exchange Future	4	1,600	1,600,000.00	17 821 780.00
Total Futures				**140**	**23,609**	**29,054,000.00**	**335,740,632.80**
Total Options				**1**	**5,000**	**5,000,000.00**	**452,500.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**141**	**28,609**	**34,054,000.00**	**336 193 132.80**