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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 15-Sep-14			Foreign Exchange Future	56	17,854	17,854,000.00	189 634 535.60
$ / R MAXI 15-Sep-14			Foreign Exchange Future	12	110	11,000,000.00	116 849 000.00
£ / R 15-Sep-14			Foreign Exchange Future	6	375	375,000.00	6 757 298.00
€ / R 15-Sep-14			Foreign Exchange Future	8	69	69,000.00	982 484.70
$ / R 5-Nov-14	10.75	C	Any day expiry	1	10,000	10,000,000.00	2 180 700.00
$ / R 12-Dec-14		P	Foreign Exchange Future	14	46,846	46,846,000.00	12 368 588.20
¥ / R 12-Dec-14			Foreign Exchange Future	1	20	2,000,000.00	212 400.00
€ / R 12-Dec-14			Foreign Exchange Future	1	3	3,000.00	43 448.40
$ / R 16-Mar-15			Foreign Exchange Future	3	10,018	10,018,000.00	109 867 118.00
€ / R 16-Mar-15			Foreign Exchange Future	1	250	250,000.00	3 678 125.00
Total Futures				**93**	**29,145**	**42,015,000.00**	**432,830,050.90**
Total Options				**10**	**56,400**	**56,400,000.00**	**9,743,647.00**
Grand Total for Currency Future Turnover Summary				**103**	**85,545**	**98,415,000.00**	**442 573 697.90**