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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 29-Jul-14			Any day expiry	1	500	500,000.00	5 295 200.00
$ / R 15-Sep-14			Foreign Exchange Future	73	18,800	18,800,000.00	200 803 075.60
$ / R MAXI 15-Sep-14			Foreign Exchange Future	18	95	9,500,000.00	101 480 950.00
£ / R 15-Sep-14			Foreign Exchange Future	10	1,367	1,367,000.00	24 742 838.00
€ / R 15-Sep-14			Foreign Exchange Future	5	1,017	1,017,000.00	14 566 633.50
AU$ / R 15-Sep-14			Foreign Exchange Future	2	1,000	1,000,000.00	9 982 500.00
$ / R 12-Dec-14			Foreign Exchange Future	14	6,763	6,763,000.00	73 334 077.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	5	12	1,200,000.00	13 013 850.00
£ / R 12-Dec-14			Foreign Exchange Future	4	1,000	1,000,000.00	18 348 500.00
¥ / R 12-Dec-14			Foreign Exchange Future	1	5,100	510,000,000.00	54 244 620.00
$ / R 16-Mar-15			Foreign Exchange Future	3	230	230,000.00	2 534 366.00
£ / R 16-Mar-15			Foreign Exchange Future	4	1,000	1,000,000.00	18 614 700.00
Total Futures				**140**	**36,884**	**552,377,000.00**	**536,961,310.10**
Total Options							
Grand Total for Currency Future Turnover Summary				**140**	**36,884**	**552,377,000.00**	**536 961 310.10**