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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 13-Aug-14	10.60	C	Any day expiry	1	7,000	7,000,000.00	675 990.00
$ / R 15-Sep-14			Foreign Exchange Future	59	21,170	21,170,000.00	226 496 622.30
$ / R MAXI 15-Sep-14			Foreign Exchange Future	6	30	3,000,000.00	32 082 150.00
£ / R 15-Sep-14			Foreign Exchange Future	3	8	8,000.00	145 237.70
€ / R 15-Sep-14			Foreign Exchange Future	1	50	50,000.00	719 475.00
AU$ / R 15-Sep-14			Foreign Exchange Future	1	250	250,000.00	2 493 575.00
$ / R 12-Dec-14	12.00	C	Foreign Exchange Future	27	12,460	12,460,000.00	108 436 255.80
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	6	600,000.00	6 561 480.00
¥ / R 12-Dec-14			Foreign Exchange Future	9	5,100	510,000,000.00	54 244 620.00
AU$ / R 12-Dec-14			Foreign Exchange Future	3	800	800,000.00	8 073 600.00
Total Futures				**106**	**37,374**	**545,838,000.00**	**439,068,015.80**
Total Options				**5**	**9,500**	**9,500,000.00**	**860,990.00**
Grand Total for Currency Future Turnover Summary				**111**	**46,874**	**555,338,000.00**	**439 929 005.80**