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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/07/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 7-Aug-14		P	Any day expiry	2	6,000	6,000,000.00	352 440.00
CF CANDO CAFW 6-Aug-			Can-Do Future	1	7,000	7,000.00	280 000.00
$ / R 2-Sep-14	10.80	P	Any day expiry	5	25,000	25,000,000.00	3 424 650.00
$ / R 15-Sep-14	10.65	P	Foreign Exchange Future	81	129,913	129,913,000.00	277 863 356.80
$ / R MAXI 15-Sep-14			Foreign Exchange Future	7	40	4,000,000.00	43 093 450.00
£ / R 15-Sep-14			Foreign Exchange Future	9	1,608	1,608,000.00	29 249 947.50
€ / R 15-Sep-14			Foreign Exchange Future	5	889	889,000.00	12 853 257.60
$ / R 12-Dec-14	10.95	P	Foreign Exchange Future	19	112,631	112,631,000.00	115 602 309.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	5	500,000.00	5 471 550.00
€ / R 12-Dec-14			Foreign Exchange Future	2	650	650,000.00	9 530 750.00
$ / R 28-Jan-15			Any day expiry	2	2,445	2,445,000.00	26 997 690.00
$ / R 16-Mar-15			Foreign Exchange Future	1	10	10,000.00	111 050.00
€ / R 16-Mar-15			Foreign Exchange Future	1	400	400,000.00	5 958 760.00
Total Futures				**123**	**45,591**	**43,053,000.00**	**485,384,733.40**
Total Options				**13**	**241,000**	**241,000,000.00**	**45,404,477.50**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**136**	**286,591**	**284,053,000.00**	**530 789 210.90**