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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 20-Jun-14			Any day expiry	4	33,500	33,500,000.00	361 991 200.00
CF CANDO CAFT 17-Jun-			Can-Do Future	1	10,000	10,000.00	-23 658.00
$ / R 1-Jul-14	10.75	P	Any day expiry	4	60,000	60,000,000.00	5 818 000.00
$ / R 15-Sep-14	11.00	C	Foreign Exchange Future	88	35,522	35,522,000.00	384 018 930.30
$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	165	16,500,000.00	179 901 850.00
£ / R 15-Sep-14			Foreign Exchange Future	9	1,596	1,596,000.00	29 487 433.10
¥ / R 15-Sep-14			Foreign Exchange Future	1	8	800,000.00	85 912.00
€ / R 15-Sep-14		C	Foreign Exchange Future	8	56,084	56,084,000.00	6 526 318.40
$ / R 12-Dec-14		C	Foreign Exchange Future	59	52,029	52,029,000.00	60 201 780.20
£ / R 12-Dec-14			Foreign Exchange Future	2	250	250,000.00	4 699 375.00
€ / R 16-Mar-15			Foreign Exchange Future	1	1	1,000.00	15 252.20
$ / R 15-Jun-15			Foreign Exchange Future	1	100	100,000.00	1 149 140.00
Total Futures				**141**	**85,755**	**92,892,000.00**	**1,017,123,341.60**
Total Options				**41**	**163,500**	**163,500,000.00**	**16,748,191.60**
Grand Total for Currency Future Turnover Summary				**182**	**249,255**	**256,392,000.00**	**1 033 871 533.20**