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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 24-Jun-14			Any day expiry	1	3,000	3,000,000.00	31 618 800.00
$ / R 15-Sep-14		C	Foreign Exchange Future	92	37,056	37,056,000.00	267 416 296.90
£ / R 15-Sep-14			Foreign Exchange Future	6	37	37,000.00	672 642.00
¥ / R 15-Sep-14			Foreign Exchange Future	1	9	900,000.00	94 590.00
€ / R 15-Sep-14			Foreign Exchange Future	1	160	160,000.00	2 336 736.00
AU$ / R 15-Sep-14			Foreign Exchange Future	1	4	4,000.00	39 988.00
$ / R 12-Dec-14	11.50	C	Foreign Exchange Future	10	465	465,000.00	1 316 922.50
€ / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	739 250.00
$ / R 16-Mar-15			Foreign Exchange Future	1	10	10,000.00	110 500.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	75	75,000.00	766 125.00
$ / R 12-Jun-15			Foreign Exchange Future	2	550	550,000.00	6 176 400.00
$ / R 14-Sep-15		C	Foreign Exchange Future	5	56,838	56,838,000.00	15 090 299.54
Total Futures				**97**	**28,754**	**29,645,000.00**	**308,540,082.90**
Total Options				**25**	**69,500**	**69,500,000.00**	**17,838,467.04**
Grand Total for Currency Future Turnover Summary				**122**	**98,254**	**99,145,000.00**	**326 378 549.94**