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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 7-Jul-14	10.60	C	Any day expiry	1	5,000	5,000,000.00	500 000.00
$ / R 15-Sep-14	11.25	C	Foreign Exchange Future	77	22,370	22,370,000.00	238 184 635.20
$ / R MAXI 15-Sep-14			Foreign Exchange Future	3	15	1,500,000.00	16 207 100.00
£ / R 15-Sep-14			Foreign Exchange Future	8	178	178,000.00	3 259 502.20
¥ / R 15-Sep-14			Foreign Exchange Future	1	5	500,000.00	52 950.00
$ / R 12-Dec-14			Foreign Exchange Future	8	64,800	64,800,000.00	707 595 750.00
£ / R 12-Dec-14			Foreign Exchange Future	2	240	240,000.00	4 479 600.00
€ / R 12-Dec-14			Foreign Exchange Future	2	450	450,000.00	6 685 875.00
$ / R 16-Mar-15			Foreign Exchange Future	4	33	33,000.00	367 270.00
£ / R 16-Mar-15			Foreign Exchange Future	4	120	120,000.00	2 264 000.00
$ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	112 850.00
$ / R 14-Sep-15			Foreign Exchange Future	1	1,500	1,500,000.00	16 163 550.00
Total Futures				**109**	**89,521**	**91,501,000.00**	**995,357,962.40**
Total Options				**3**	**5,200**	**5,200,000.00**	**515,120.00**
Grand Total for Currency Future Turnover Summary				**112**	**94,721**	**96,701,000.00**	**995 873 082.40**