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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 20-Jun-14			Any day expiry	3	17,500	17,500,000.00	188 997 000.00
$ / R 2-Jul-14	10.80	P	Any day expiry	7	85,000	85,000,000.00	487 779 800.00
$ / R 29-Jul-14			Any day expiry	3	2,436	2,436,000.00	26 328 636.00
$ / R 15-Sep-14			Foreign Exchange Future	126	32,268	32,268,000.00	353 262 418.40
$ / R MAXI 15-Sep-14			Foreign Exchange Future	8	40	4,000,000.00	43 859 900.00
£ / R 15-Sep-14			Foreign Exchange Future	15	1,198	1,198,000.00	22 321 069.40
€ / R 15-Sep-14			Foreign Exchange Future	9	1,568	1,568,000.00	23 310 440.00
AU$ / R 15-Sep-14			Foreign Exchange Future	6	1,500	1,500,000.00	15 272 825.00
$ / R 12-Dec-14			Foreign Exchange Future	24	9,006	9,006,000.00	100 082 564.20
$ / R MAXI 12-Dec-14			Foreign Exchange Future	3	15	1,500,000.00	16 741 000.00
€ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	3 759 050.00
$ / R 16-Mar-15			Foreign Exchange Future	2	200	200,000.00	2 260 279.00
€ / R 16-Mar-15			Foreign Exchange Future	1	100	100,000.00	1 534 840.00
$ / R 15-Jun-15			Foreign Exchange Future	4	2,100	2,100,000.00	24 115 875.00
Total Futures				**209**	**113,181**	**118,626,000.00**	**1,305,587,897.00**
Total Options				**3**	**40,000**	**40,000,000.00**	**4,037,800.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**212**	**153,181**	**158,626,000.00**	**1 309 625 697.00**