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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 1-Jul-14			Any day expiry	2	45,000	45,000,000.00	484 204 500.00
CF CANDO CAFU 21-Jul-1			Can-Do Future	1	24	240.00	775 000.80
$ / R 29-Jul-14			Any day expiry	1	696	696,000.00	7 454 368.80
$ / R 15-Sep-14	8.80	P	Foreign Exchange Future	85	13,000	13,000,000.00	110 620 522.60
$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	42	4,200,000.00	45 273 350.00
£ / R 15-Sep-14		C	Foreign Exchange Future	15	6,324	6,324,000.00	31 661 615.94
¥ / R 15-Sep-14			Foreign Exchange Future	1	10	1,000,000.00	106 200.00
€ / R 15-Sep-14			Foreign Exchange Future	30	2,095	2,095,000.00	30 833 349.50
AU$ / R 15-Sep-14			Foreign Exchange Future	5	851	851,000.00	8 596 098.10
QUANTO € / $ 15-Sep-14			Foreign Exchange Future	1	100	1,000,000.00	1 360 300.00
$ / R 12-Dec-14		C	Foreign Exchange Future	13	7,400	7,400,000.00	1 166 906.50
€ / R 12-Dec-14			Foreign Exchange Future	23	1,120	1,120,000.00	16 769 247.00
$ / R 16-Mar-15			Foreign Exchange Future	6	1,564	1,564,000.00	17 449 009.60
$ / R 15-Jun-15			Foreign Exchange Future	1	250	250,000.00	2 835 875.00
Total Futures				**163**	**63,692**	**69,716,240.00**	**757,504,158.40**
Total Options				**25**	**14,784**	**14,784,000.00**	**1,602,185.44**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**188**	**78,476**	**84,500,240.00**	**759 106 343.84**