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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 20-Jun-14			Any day expiry	2	71,000	71,000,000.00	759 806 500.00
$ / R 30-Jun-14			Any day expiry	1	201	201,000.00	2 155 021.50
$ / R 15-Sep-14			Foreign Exchange Future	54	12,293	12,293,000.00	133 779 246.90
£ / R 15-Sep-14	19.48	C	Foreign Exchange Future	4	511	511,000.00	688 079.66
€ / R 15-Sep-14			Foreign Exchange Future	1	100	100,000.00	1 474 040.00
$ / R 16-Mar-15			Foreign Exchange Future	2	30	30,000.00	336 693.00
AU$ / R 16-Mar-15			Foreign Exchange Future	1	100	100,000.00	1 034 000.00
$ / R 15-Jun-15			Foreign Exchange Future	1	250	250,000.00	2 849 500.00
Total Futures				**64**	**84,009**	**84,009,000.00**	**902,083,437.40**
Total Options				**2**	**476**	**476,000.00**	**39,643.66**
Grand Total for Currency Future Turnover Summary				**66**	**84,485**	**84,485,000.00**	**902 123 081.06**