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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R MAXI 6-May-14			Any day expiry	1	50	5,000,000.00	52 542 000.00
$ / R 19-May-14		C	Any day expiry	1	1,100	1,100,000.00	2 002.00
$ / R 13-Jun-14			Foreign Exchange Future	45	12,422	12,422,000.00	131 326 083.40
$ / R MAXI 13-Jun-14			Foreign Exchange Future	8	125	12,500,000.00	132 273 450.00
£ / R 13-Jun-14			Foreign Exchange Future	4	603	603,000.00	10 821 932.70
€ / R 13-Jun-14			Foreign Exchange Future	13	1,579	1,579,000.00	23 277 036.90
AU$ / R 13-Jun-14			Foreign Exchange Future	3	600	600,000.00	5 897 375.00
QUANTO € / $ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 089 350.00
$ / R 15-Sep-14		C	Foreign Exchange Future	17	12,950	12,950,000.00	32 195 606.00
$ / R MAXI 15-Sep-14			Foreign Exchange Future	2	10	1,000,000.00	10 761 600.00
£ / R 15-Sep-14			Foreign Exchange Future	2	400	400,000.00	7 280 280.00
€ / R 15-Sep-14			Foreign Exchange Future	1	250	250,000.00	3 742 350.00
AU$ / R 15-Sep-14			Foreign Exchange Future	2	500	500,000.00	4 959 425.00
$ / R 12-Dec-14		C	Foreign Exchange Future	6	21,743	21,743,000.00	24 829 881.39
€ / R 12-Dec-14		C	Foreign Exchange Future	3	5,211	5,211,000.00	944 928.00
Total Futures				**91**	**21,589**	**41,254,000.00**	**438,007,483.00**
Total Options				**18**	**36,104**	**36,104,000.00**	**4,935,817.39**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**109**	**57,693**	**77,358,000.00**	**442 943 300.39**