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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 22-May-14		C	Any day expiry	2	10,000	10,000,000.00	440 000.00
$ / R 26-May-14		C	Any day expiry	2	10,000	10,000,000.00	564 000.00
$ / R 13-Jun-14			Foreign Exchange Future	119	64,461	64,461,000.00	676 432 651.10
$ / R MAXI 13-Jun-14			Foreign Exchange Future	9	234	23,400,000.00	245 396 100.00
£ / R 13-Jun-14			Foreign Exchange Future	13	2,798	2,798,000.00	49 272 710.20
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	258 750.00
€ / R 13-Jun-14			Foreign Exchange Future	13	2,515	2,515,000.00	36 159 373.00
AU$ / R 13-Jun-14			Foreign Exchange Future	5	3,350	3,350,000.00	32 509 800.00
$ / R 19-Jun-14	10.61	P	Any day expiry	5	50,000	50,000,000.00	7 464 400.00
$ / R 15-Sep-14	10.65	P	Foreign Exchange Future	37	45,455	45,455,000.00	90 662 082.50
$ / R MAXI 15-Sep-14			Foreign Exchange Future	35	132	13,200,000.00	140 519 270.00
£ / R 15-Sep-14			Foreign Exchange Future	4	1,025	1,025,000.00	18 319 050.00
AU$ / R 15-Sep-14			Foreign Exchange Future	3	1,250	1,250,000.00	12 237 950.00
$ / R 12-Dec-14	10.44	P	Foreign Exchange Future	54	30,041	30,041,000.00	85 344 259.00
$ / R MAXI 12-Dec-14			Foreign Exchange Future	1	3	300,000.00	3 245 130.00
AU$ / R 12-Dec-14			Foreign Exchange Future	2	500	500,000.00	4 940 775.00
$ / R 16-Mar-15			Foreign Exchange Future	1	800	800,000.00	8 810 320.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**268**	**92,098**	**131,104,000.00**	**1,389,010,916.80**
Total Options				**38**	**130,491**	**130,491,000.00**	**23,565,704.00**
Grand Total for Currency Future Turnover Summary				**306**	**222,589**	**261,595,000.00**	**1 412 576 620.80**