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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 13-Jun-14		C	Foreign Exchange Future	159	61,434	61,434,000.00	631 204 713.60
$ / R MAXI 13-Jun-14			Foreign Exchange Future	14	261	26,100,000.00	272 612 220.00
£ / R 13-Jun-14			Foreign Exchange Future	12	3,301	3,301,000.00	58 104 772.60
€ / R 13-Jun-14			Foreign Exchange Future	6	4,030	4,030,000.00	57 508 233.00
AU$ / R 13-Jun-14			Foreign Exchange Future	2	2,000	2,000,000.00	19 336 100.00
$ / R 17-Jun-14	10.36	C	Any day expiry	1	10,000	10,000,000.00	1 228 000.00
$ / R 15-Sep-14		C	Foreign Exchange Future	22	19,379	19,379,000.00	88 846 833.80
$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	20	2,000,000.00	21 200 450.00
€ / R 15-Sep-14			Foreign Exchange Future	2	1,406	1,406,000.00	20 356 068.00
$ / R 12-Dec-14	13.00	C	Foreign Exchange Future	38	67,030	67,030,000.00	200 166 845.00
€ / R 12-Dec-14			Foreign Exchange Future	6	291	291,000.00	4 275 577.20
$ / R 16-Mar-15			Foreign Exchange Future	1	50	50,000.00	549 195.00
Total Futures				**242**	**96,840**	**124,659,000.00**	**1,353,939,029.20**
Total Options				**25**	**72,362**	**72,362,000.00**	**21,449,979.00**
Grand Total for Currency Future Turnover Summary				**267**	**169,202**	**197,021,000.00**	**1 375 389 008.20**