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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 29-May-14		P	Any day expiry	2	4,000	4,000,000.00	248 240.00
$ / R 13-Jun-14	10.50	C	Foreign Exchange Future	60	35,062	35,062,000.00	314 837 899.90
$ / R MAXI 13-Jun-14			Foreign Exchange Future	8	135	13,500,000.00	141 065 950.00
£ / R 13-Jun-14			Foreign Exchange Future	7	1,090	1,090,000.00	19 226 708.60
€ / R 13-Jun-14			Foreign Exchange Future	11	1,362	1,362,000.00	19 554 054.80
AU$ / R 13-Jun-14			Foreign Exchange Future	1	1	1,000.00	9 601.80
$ / R 19-Jun-14		P	Any day expiry	3	30,000	30,000,000.00	6 511 000.00
$ / R 15-Sep-14	10.65	P	Foreign Exchange Future	13	55,845	55,845,000.00	34 679 352.00
€ / R 15-Sep-14			Foreign Exchange Future	1	46	46,000.00	669 539.20
$ / R 12-Dec-14			Foreign Exchange Future	3	1,500	1,500,000.00	16 204 050.00
€ / R 12-Dec-14			Foreign Exchange Future	1	23	23,000.00	338 914.20
$ / R 15-Jun-15			Foreign Exchange Future	1	450	450,000.00	5 015 250.00
Total Futures				**98**	**36,514**	**49,879,000.00**	**535,957,470.50**
Total Options				**13**	**93,000**	**93,000,000.00**	**22,403,090.00**
Grand Total for Currency Future Turnover Summary				**111**	**129,514**	**142,879,000.00**	**558 360 560.50**