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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 22-May-14	10.38	C	Any day expiry	2	10,000	10,000,000.00	405 000.00
$ / R 13-Jun-14		P	Foreign Exchange Future	260	138,681	138,681,000.00	1 440 286 413.10
$ / R MAXI 13-Jun-14			Foreign Exchange Future	6	85	8,500,000.00	88 691 400.00
£ / R 13-Jun-14			Foreign Exchange Future	9	479	479,000.00	8 507 962.10
€ / R 13-Jun-14			Foreign Exchange Future	19	1,354	1,354,000.00	19 641 007.20
$ / R 15-Sep-14		C	Foreign Exchange Future	39	50,830	50,830,000.00	91 064 162.50
$ / R MAXI 15-Sep-14			Foreign Exchange Future	1	5	500,000.00	5 304 300.00
€ / R 15-Sep-14			Foreign Exchange Future	1	100	100,000.00	1 465 950.00
$ / R 12-Dec-14			Foreign Exchange Future	4	3,033	3,033,000.00	32 856 610.00
$ / R 16-Mar-15			Foreign Exchange Future	1	3,000	3,000,000.00	32 760 000.00
€ / R 16-Mar-15			Foreign Exchange Future	2	200	200,000.00	3 020 240.00
Total Futures				**322**	**153,815**	**162,725,000.00**	**1,712,962,142.90**
Total Options				**22**	**53,952**	**53,952,000.00**	**11,040,902.00**
Grand Total for Currency Future Turnover Summary				**344**	**207,767**	**216,677,000.00**	**1 724 003 044.90**