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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 21-May-14	10.29	P	Any day expiry	2	6,000	6,000,000.00	298 500.00
\$ / R 13-Jun-14			Foreign Exchange Future	111	40,370	40,370,000.00	419 277 662.70
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	17	287	28,700,000.00	297 101 640.00
£ / R 13-Jun-14			Foreign Exchange Future	11	3,513	3,513,000.00	61 267 863.50
€ / R 13-Jun-14			Foreign Exchange Future	12	3,226	3,226,000.00	45 966 259.20
AU\$ / R 13-Jun-14			Foreign Exchange Future	4	2,260	2,260,000.00	22 046 654.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 054 100.00
\$ / R 28-Jul-14			Any day expiry	1	348	348,000.00	3 643 734.00
\$ / R 15-Sep-14	10.48	P	Foreign Exchange Future	16	13,016	13,016,000.00	44 850 075.00
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	20	2,000,000.00	21 067 500.00
£ / R 15-Sep-14			Foreign Exchange Future	6	1,950	1,950,000.00	34 493 700.00
€ / R 15-Sep-14			Foreign Exchange Future	1	500	500,000.00	7 238 200.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	3	1,250	1,250,000.00	12 269 750.00
\$ / R 22-Sep-14	10.50	P	Any day expiry	2	13,669	13,669,000.00	10 905 418.50
\$ / R 12-Dec-14	10.34	P	Foreign Exchange Future	13	7,545	7,545,000.00	54 509 447.00
\$ / R MAXI 12-Dec-14	10.72	C	Foreign Exchange Future	3	203	20,300,000.00	11 491 410.00
€ / R 12-Dec-14			Foreign Exchange Future	4	825	825,000.00	12 122 950.00
\$ / R 16-Mar-15			Foreign Exchange Future	1	200	200,000.00	2 175 920.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 16-Mar-15			Foreign Exchange Future	1	1,000	1,000,000.00	14 879 200.00
\$ / R 15-Jun-15			Foreign Exchange Future	1	300	300,000.00	3 309 450.00
Total Futures				200	65,942	97,982,000.00	1,065,414,503.90
Total Options				14	30,690	50,490,000.00	15,554,930.00
Grand Total for Currency Future Turnover Summary				214	96,632	148,472,000.00	1 080 969 433.90