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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 5-Jun-14	10.44	P	Any day expiry	2	4,000	4,000,000.00	251 880.00
$ / R 13-Jun-14			Foreign Exchange Future	104	109,494	109,494,000.00	1 145 185 297.80
$ / R MAXI 13-Jun-14			Foreign Exchange Future	5	55	5,500,000.00	57 517 250.00
£ / R 13-Jun-14			Foreign Exchange Future	5	1,040	1,040,000.00	18 166 279.00
€ / R 13-Jun-14			Foreign Exchange Future	4	1,591	1,591,000.00	22 676 212.40
$ / R 15-Sep-14			Foreign Exchange Future	15	3,861	3,861,000.00	40 951 367.30
£ / R 15-Sep-14			Foreign Exchange Future	1	25	25,000.00	442 500.00
$ / R 12-Dec-14	13.00	C	Foreign Exchange Future	65	55,500	55,500,000.00	183 632 096.00
€ / R 12-Dec-14			Foreign Exchange Future	2	400	400,000.00	5 862 030.00
Total Futures				**159**	**131,966**	**137,411,000.00**	**1,458,045,066.50**
Total Options				**44**	**44,000**	**44,000,000.00**	**16,639,846.00**
Grand Total for Currency Future Turnover Summary				**203**	**175,966**	**181,411,000.00**	**1 474 684 912.50**