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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 13-Jun-14	10.50	C	Foreign Exchange Future	151	82,030	82,030,000.00	811 864 703.60
$ / R MAXI 13-Jun-14			Foreign Exchange Future	7	152	15,200,000.00	159 822 100.00
£ / R 13-Jun-14			Foreign Exchange Future	8	2,060	2,060,000.00	36 442 794.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	260 000.00
AU$ / R 13-Jun-14			Foreign Exchange Future	2	1,075	1,075,000.00	10 544 862.50
$ / R 27-Aug-14			Any day expiry	1	630	630,000.00	6 662 250.00
$ / R 15-Sep-14			Foreign Exchange Future	18	5,116	5,116,000.00	54 689 531.90
€ / R 15-Sep-14		C	Foreign Exchange Future	2	42,000	42,000,000.00	3 076 500.00
$ / R 12-Dec-14	13.00	C	Foreign Exchange Future	31	30,736	30,736,000.00	175 423 328.00
€ / R 12-Dec-14			Foreign Exchange Future	2	150	150,000.00	2 226 800.00
$ / R 16-Mar-15		C	Foreign Exchange Future	3	71,400	71,400,000.00	12 453 112.00
Total Futures				**202**	**101,974**	**119,497,000.00**	**1,252,329,970.00**
Total Options				**24**	**133,400**	**133,400,000.00**	**21,136,012.00**
Grand Total for Currency Future Turnover Summary				**226**	**235,374**	**252,897,000.00**	**1 273 465 982.00**