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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 19-Sep-14	10.77	P	Any day expiry	183	119,585	119,585,000.00	1 246 189 735.30
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	120	12,000,000.00	130 497 600.00
£ / R 15-Sep-14			Foreign Exchange Future	14	1,316	1,316,000.00	23 121 534.40
¥ / R 15-Sep-14			Foreign Exchange Future	1	21	2,100,000.00	215 670.00
€ / R 15-Sep-14			Foreign Exchange Future	11	966	966,000.00	13 553 760.50
AU\$ / R 15-Sep-14			Foreign Exchange Future	6	2,016	2,016,000.00	20 298 179.00
CAD/ R 15-Sep-14			Foreign Exchange Future	1	25	25,000.00	248 750.00
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	1	7	70,000.00	90 202.00
\$ / R 12-Dec-14	11.07	C	Foreign Exchange Future	196	107,502	107,502,000.00	1 117 055 151.80
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	14	525	52,500,000.00	579 454 680.00
£ / R 12-Dec-14			Foreign Exchange Future	18	5,996	5,996,000.00	106 950 921.70
€ / R 12-Dec-14			Foreign Exchange Future	5	397	397,000.00	5 665 251.70
AU\$ / R 12-Dec-14			Foreign Exchange Future	2	100	100,000.00	1 011 390.00
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	2	87	870,000.00	1 121 306.00
\$ / R 16-Mar-15			Foreign Exchange Future	19	7,189	7,189,000.00	80 903 742.50
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 630 100.00
¥ / R 16-Mar-15			Foreign Exchange Future	2	32	3,200,000.00	340 165.00
€ / R 16-Mar-15			Foreign Exchange Future	2	160	160,000.00	2 322 838.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
AUS / R 16-Mar-15			Foreign Exchange Future	4	1,683	1,683,000.00	17 250 825.00
\$ / R 28-Apr-15			Any day expiry	1	1,372	1,372,000.00	15 558 480.00
\$ / R 27-May-15			Any day expiry	2	2,750	2,750,000.00	31 249 625.00
Total Futures				484	239,954	310,397,000.00	3,396,658,900.90
Total Options				5	11,900	11,900,000.00	2,071,007.00
Grand Total for Currency Future Turnover Summary				489	251,854	322,297,000.00	3 398 729 907.90