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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 15-Sep-14	11.50	P	Foreign Exchange Future	125	147,134	147,134,000.00	1 612 699 425.30
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	7	130	13,000,000.00	142 911 050.00
£ / R 15-Sep-14			Foreign Exchange Future	8	1,326	1,326,000.00	23 434 108.00
€ / R 15-Sep-14			Foreign Exchange Future	8	13,085	13,085,000.00	185 187 003.20
AU\$ / R 15-Sep-14			Foreign Exchange Future	5	807	807,000.00	8 091 861.60
\$ / R 12-Dec-14	11.86	C	Foreign Exchange Future	233	456,914	456,914,000.00	3 545 433 275.74
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	9	292	29,200,000.00	325 646 900.00
£ / R 12-Dec-14	19.19	C	Foreign Exchange Future	29	51,958	51,958,000.00	139 213 534.50
€ / R 12-Dec-14	15.29	C	Foreign Exchange Future	13	82,863	82,863,000.00	219 812 544.20
AU\$ / R 12-Dec-14			Foreign Exchange Future	4	800	800,000.00	8 085 050.00
\$ / R 16-Mar-15			Foreign Exchange Future	14	3,182	3,182,000.00	36 082 822.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 664 800.00
€ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	367 845.00
\$ / R 27-Mar-15			Any day expiry	1	1,365	1,365,000.00	15 535 747.50
\$ / R 12-Jun-15	13.22	C	Foreign Exchange Future	10	82,216	82,216,000.00	52 978 099.30
<b>Total Futures</b>				<b>399</b>	<b>510,904</b>	<b>553,177,000.00</b>	<b>6,287,410,919.50</b>
<b>Total Options</b>				<b>69</b>	<b>331,198</b>	<b>331,198,000.00</b>	<b>33,733,146.84</b>

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
<b>Grand Total for Currency Future Turnover Summary</b>				<b>468</b>	<b>842,102</b>	<b>884,375,000.00</b>	<b>6 321 144 066.34</b>