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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 15-Sep-14			Foreign Exchange Future	71	177,167	177,167,000.00	1 952 687 564.10
£ / R 15-Sep-14			Foreign Exchange Future	18	64,573	64,573,000.00	1 153 068 767.90
¥ / R 15-Sep-14			Foreign Exchange Future	2	2,755	275,500,000.00	28 258 003.00
€ / R 15-Sep-14			Foreign Exchange Future	17	48,065	48,065,000.00	685 847 613.60
AU\$ / R 15-Sep-14			Foreign Exchange Future	8	13,121	13,121,000.00	130 528 399.00
CAD / R 15-Sep-14			Foreign Exchange Future	1	75	75,000.00	745 702.50
CF CANDO CAFM 15-Sep			Can-Do Future	1	5,000	5,000.00	0.00
€ / R 29-Oct-14			Any day expiry	1	2,000	2,000,000.00	28 821 000.00
€ / R 26-Nov-14			Any day expiry	1	2,000	2,000,000.00	28 961 000.00
\$ / R 12-Dec-14	11.78	C	Foreign Exchange Future	150	152,456	152,456,000.00	1 572 930 387.90
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	4	20	2,000,000.00	22 431 650.00
£ / R 12-Dec-14			Foreign Exchange Future	17	2,553	2,553,000.00	46 416 832.50
¥ / R 12-Dec-14			Foreign Exchange Future	2	5,500	550,000,000.00	57 304 500.00
€ / R 12-Dec-14		C	Foreign Exchange Future	21	64,456	64,456,000.00	763 305 933.50
AU\$ / R 12-Dec-14			Foreign Exchange Future	10	389	389,000.00	3 902 981.20
\$ / R 16-Mar-15			Foreign Exchange Future	11	29,858	29,858,000.00	340 836 704.40
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	10	1,000,000.00	11 357 750.00
£ / R 16-Mar-15			Foreign Exchange Future	4	1,250	1,250,000.00	23 078 200.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
CAD/ R 16-Mar-15			Foreign Exchange Future	1	75	75,000.00	766 515.00
\$ / R 12-Jun-15	13.00	C	Foreign Exchange Future	3	10,200	10,200,000.00	3 950 850.00
£ / R 12-Jun-15			Foreign Exchange Future	5	1,075	1,075,000.00	20 179 147.50
€ / R 12-Jun-15			Foreign Exchange Future	1	150	150,000.00	2 256 330.00
\$ / R 14-Sep-15			Foreign Exchange Future	1	100	100,000.00	1 173 150.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	1	300	300,000.00	3 110 550.00
Total Futures				343	548,746	1,363,966,000.00	6,877,126,010.70
Total Options				10	34,402	34,402,000.00	4,793,521.40
Grand Total for Currency Future Turnover Summary				353	583,148	1,398,368,000.00	6 881 919 532.10