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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 30/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 30-Sep-14			Any day expiry	1	468	468,000.00	5 288 727.60
\$ / R 13-Oct-14			Any day expiry	1	4,000	4,000,000.00	45 221 600.00
\$ / R 29-Oct-14	11.69	C	Any day expiry	2	1,000	1,000,000.00	52 000.00
\$ / R 26-Nov-14	11.85	C	Any day expiry	2	1,000	1,000,000.00	86 000.00
\$ / R 12-Dec-14			Foreign Exchange Future	139	61,908	61,908,000.00	708 626 888.10
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	19	136	13,600,000.00	155 289 500.00
£ / R 12-Dec-14			Foreign Exchange Future	5	674	674,000.00	12 470 060.00
€ / R 12-Dec-14			Foreign Exchange Future	5	1,753	1,753,000.00	25 293 630.90
AU\$ / R 12-Dec-14			Foreign Exchange Future	3	355	355,000.00	3 523 461.00
\$ / R 15-Dec-14		C	Any day expiry	2	1,000	1,000,000.00	100 000.00
\$ / R 23-Dec-14			Any day expiry	1	440	440,000.00	5 025 680.00
\$ / R 16-Mar-15			Foreign Exchange Future	5	265	265,000.00	3 078 236.50
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	4	20	2,000,000.00	23 303 780.00
€ / R 16-Mar-15			Foreign Exchange Future	3	172	172,000.00	2 519 787.40
\$ / R 12-Jun-15			Foreign Exchange Future	9	2,236	2,236,000.00	26 470 481.80
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	5	30	3,000,000.00	35 536 600.00
£ / R 12-Jun-15			Foreign Exchange Future	1	250	250,000.00	4 767 625.00
\$ / R 14-Sep-15		C	Foreign Exchange Future	4	6,778	6,778,000.00	7 868 543.26

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	3	15	1,500,000.00	18 064 700.00
\$ / R 11-Dec-15			Foreign Exchange Future	7	1,400	1,400,000.00	17 026 380.00
Total Futures				213	74,332	94,231,000.00	1,094,036,070.30
Total Options				8	9,568	9,568,000.00	5,577,611.26
Grand Total for Currency Future Turnover Summary				221	83,900	103,799,000.00	1 099 613 681.56