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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	64	14,961	14,961,000.00	169 489 180.80
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	15	1,500,000.00	16 986 550.00
£ / R 12-Dec-14			Foreign Exchange Future	4	901	901,000.00	16 503 351.00
€ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	3 575 025.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	6	1,350	1,350,000.00	13 373 195.00
CHF / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	592 140.00
£ / R 23-Jan-15		P	Any day expiry	6	18,660	18,660,000.00	6 662 004.79
\$ / R 16-Mar-15			Foreign Exchange Future	5	2,150	2,150,000.00	24 755 260.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 760 850.00
£ / R 16-Mar-15			Foreign Exchange Future	1	200	200,000.00	3 708 740.00
€ / R 16-Mar-15			Foreign Exchange Future	2	85	85,000.00	1 236 455.00
\$ / R 1-Apr-15		C	Any day expiry	6	66,463	66,463,000.00	13 476 702.51
\$ / R 12-Jun-15			Foreign Exchange Future	10	580	580,000.00	6 789 015.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	5	500,000.00	5 851 100.00
£ / R 12-Jun-15			Foreign Exchange Future	1	200	200,000.00	3 763 320.00
€ / R 12-Jun-15			Foreign Exchange Future	1	250	250,000.00	3 708 750.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	250	250,000.00	2 520 820.00
\$ / R 14-Sep-15			Foreign Exchange Future	1	500	500,000.00	5 946 550.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	<b>Premium Value in Rand</b>
£ / R 14-Sep-15			Foreign Exchange Future	1	200	200,000.00	3 820 440.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	250	250,000.00	2 545 300.00
<b>Total Futures</b>				<b>106</b>	<b>22,202</b>	<b>24,677,000.00</b>	<b>290,926,041.80</b>
<b>Total Options</b>				<b>12</b>	<b>85,123</b>	<b>85,123,000.00</b>	<b>20,138,707.30</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>118</b>	<b>107,325</b>	<b>109,800,000.00</b>	<b>311 064 749.10</b>