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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	80	56,147	56,147,000.00	631 040 484.30
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	3	13	1,300,000.00	14 637 250.00
£ / R 12-Dec-14			Foreign Exchange Future	13	10,813	10,813,000.00	194 825 647.00
€ / R 12-Dec-14			Foreign Exchange Future	8	1,851	1,851,000.00	26 611 360.90
AU\$ / R 12-Dec-14			Foreign Exchange Future	2	550	550,000.00	5 373 140.00
CHF / R 12-Dec-14			Foreign Exchange Future	2	360	360,000.00	4 289 040.00
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	1	20	200,000.00	255 620.00
\$ / R 16-Mar-15			Foreign Exchange Future	10	1,715	1,715,000.00	19 615 634.50
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	9	900,000.00	10 280 270.00
€ / R 16-Mar-15			Foreign Exchange Future	2	200	200,000.00	2 921 430.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	610	610,000.00	6 018 260.00
CHF / R 16-Mar-15			Foreign Exchange Future	6	4,066	4,066,000.00	49 212 831.00
\$ / R 12-Jun-15	11.00	P	Foreign Exchange Future	15	21,375	21,375,000.00	19 577 525.50
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	3	300,000.00	3 488 130.00
€ / R 14-Sep-15			Foreign Exchange Future	1	2	2,000.00	30 280.00
<b>Total Futures</b>				<b>140</b>	<b>77,734</b>	<b>80,389,000.00</b>	<b>984,599,203.20</b>
<b>Total Options</b>				<b>8</b>	<b>20,000</b>	<b>20,000,000.00</b>	<b>3,577,700.00</b>

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<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>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>148</b>	<b>97,734</b>	<b>100,389,000.00</b>	<b>988 176 903.20</b>

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