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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14	12.30	C	Foreign Exchange Future	103	55,706	55,706,000.00	319 501 149.88
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	17	50	5,000,000.00	54 990 310.00
£ / R 12-Dec-14			Foreign Exchange Future	9	1,717	1,717,000.00	30 461 637.00
€ / R 12-Dec-14	16.30	C	Foreign Exchange Future	19	8,701	8,701,000.00	48 875 019.42
AU\$ / R 12-Dec-14			Foreign Exchange Future	2	180	180,000.00	1 745 136.00
CF CANDO CAFK 12-Dec			Can-Do Future	3	3,884	3,884.00	-17 128.44
CF CANDO CAFH 12-Dec			Can-Do Future	4	2,356	2,356.00	2 072 078.44
CF CANDO CAFJ 12-Dec			Can-Do Future	3	4,362	4,362.00	-978 658.32
CF CANDO CAFK 12-Dec			Can-Do Future	3	1,350	1,350.00	925 060.50
\$ / R 16-Mar-15		C	Foreign Exchange Future	19	35,942	35,942,000.00	120 085 132.98
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	10	1,000,000.00	11 160 520.00
£ / R 16-Mar-15			Foreign Exchange Future	1	200	200,000.00	3 604 740.00
€ / R 16-Mar-15			Foreign Exchange Future	1	10	10,000.00	141 800.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	4	500	500,000.00	4 896 025.00
\$ / R 12-Jun-15			Foreign Exchange Future	9	12,579	12,579,000.00	142 951 534.80
£ / R 12-Jun-15			Foreign Exchange Future	1	20	20,000.00	366 032.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	250	250,000.00	2 475 075.00
€ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	147 300.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 11-Dec-15		C	Foreign Exchange Future	15	39,744	39,744,000.00	14 838 246.86
€ / R 11-Dec-15		C	Foreign Exchange Future	9	17,385	17,385,000.00	6 320 780.35
Total Futures				175	70,181	64,180,952.00	735,301,606.78
Total Options				52	114,775	114,775,000.00	29,260,184.69
Grand Total for Currency Future Turnover Summary				227	184,956	178,955,952.00	764 561 791.47