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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/05/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 26-May-14	10.68	C	Any day expiry	5	12,000	12,000,000.00	433 230.00
\$ / R 13-Jun-14			Foreign Exchange Future	59	58,078	58,078,000.00	602 259 805.50
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	30	3,000,000.00	31 212 600.00
£ / R 13-Jun-14			Foreign Exchange Future	4	1,015	1,015,000.00	17 772 591.00
¥ / R 13-Jun-14			Foreign Exchange Future	1	25	2,500,000.00	255 000.00
€ / R 13-Jun-14			Foreign Exchange Future	3	450	450,000.00	6 356 880.00
CHF / R 13-Jun-14			Foreign Exchange Future	9	1,539	1,539,000.00	17 897 031.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 043 600.00
\$ / R 25-Jun-14		P	Any day expiry	11	67,500	67,500,000.00	9 211 375.00
CF CANDO CAFS 25-Jun-			Can-Do Future	1	5,000	5,000.00	220 750.00
\$ / R 30-Jun-14			Any day expiry	1	201	201,000.00	2 091 807.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	13	92,528	92,528,000.00	70 214 172.90
£ / R 15-Sep-14		C	Foreign Exchange Future	5	28,336	28,336,000.00	51 261 891.50
€ / R 15-Sep-14	14.00	P	Foreign Exchange Future	6	30,153	30,153,000.00	47 543 682.60
AU\$ / R 15-Sep-14			Foreign Exchange Future	1	50	50,000.00	483 000.00
\$ / R 22-Sep-14		P	Any day expiry	1	7,500	7,500,000.00	2 230 200.00
\$ / R 12-Dec-14	10.73	C	Foreign Exchange Future	28	38,592	38,592,000.00	26 644 792.64
€ / R 12-Dec-14			Foreign Exchange Future	1	45	45,000.00	654 750.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 16-Mar-15			Foreign Exchange Future	0	0	0.00	0.00
Total Futures				105	80,602	82,402,000.00	860,661,570.10
Total Options				46	262,590	262,590,000.00	28,125,589.04
Grand Total for Currency Future Turnover Summary				151	343,192	344,992,000.00	888 787 159.14