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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14			Foreign Exchange Future	79	65,655	65,655,000.00	699 145 395.40
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	1	30	3,000,000.00	32 065 500.00
£ / R 13-Jun-14			Foreign Exchange Future	6	2,234	2,234,000.00	40 111 955.00
€ / R 13-Jun-14			Foreign Exchange Future	13	15,667	15,667,000.00	227 363 501.70
AU\$ / R 13-Jun-14			Foreign Exchange Future	3	3,000	3,000,000.00	29 922 500.00
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	2	7	70,000.00	95 424.00
\$ / R 20-Jun-14	10.75	C	Any day expiry	9	55,000	55,000,000.00	4 889 400.00
\$ / R 8-Jul-14	10.60	C	Any day expiry	2	10,000	10,000,000.00	1 695 000.00
\$ / R 15-Sep-14		P	Foreign Exchange Future	90	168,786	168,786,000.00	620 245 854.21
£ / R 15-Sep-14	19.70	C	Foreign Exchange Future	9	30,269	30,269,000.00	7 337 773.70
€ / R 15-Sep-14			Foreign Exchange Future	10	14,307	14,307,000.00	210 693 404.10
QUANTO € / \$ 15-Sep-14			Foreign Exchange Future	2	7	70,000.00	95 634.00
\$ / R 12-Dec-14	10.63	P	Foreign Exchange Future	13	33,731	33,731,000.00	236 391 873.28
£ / R 12-Dec-14			Foreign Exchange Future	1	400	400,000.00	7 402 480.00
\$ / R 15-Jun-15			Foreign Exchange Future	1	286	286,000.00	3 238 378.00
<b>Total Futures</b>				<b>204</b>	<b>180,319</b>	<b>183,415,000.00</b>	<b>2,104,148,547.90</b>
<b>Total Options</b>				<b>37</b>	<b>219,060</b>	<b>219,060,000.00</b>	<b>16,545,525.49</b>

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
<b>Grand Total for Currency Future Turnover Summary</b>				<b>241</b>	<b>399,379</b>	<b>402,475,000.00</b>	<b>2 120 694 073.39</b>