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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14	10.50	C	Foreign Exchange Future	131	71,509	71,509,000.00	739 032 355.50
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	5	235	23,500,000.00	251 371 850.00
£ / R 13-Jun-14			Foreign Exchange Future	8	3,874	3,874,000.00	69 660 551.40
¥ / R 13-Jun-14			Foreign Exchange Future	1	12,759	1,275,900,000.00	133 714 320.00
€ / R 13-Jun-14			Foreign Exchange Future	11	4,339	4,339,000.00	63 075 241.00
\$ / R 20-Jun-14			Any day expiry	2	18,000	18,000,000.00	193 282 200.00
\$ / R 24-Jun-14	10.74	P	Any day expiry	2	6,000	6,000,000.00	516 000.00
\$ / R 10-Jul-14	10.74	C	Any day expiry	1	250	250,000.00	41 802.50
\$ / R 8-Aug-14	10.74	C	Any day expiry	1	250	250,000.00	63 632.50
\$ / R 8-Sep-14	10.74	C	Any day expiry	1	250	250,000.00	82 590.00
\$ / R 15-Sep-14		C	Foreign Exchange Future	103	92,406	92,406,000.00	633 755 682.78
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	10	630	63,000,000.00	683 836 300.00
£ / R 15-Sep-14		C	Foreign Exchange Future	23	11,328	11,328,000.00	47 679 270.00
€ / R 15-Sep-14			Foreign Exchange Future	7	2,866	2,866,000.00	42 338 259.30
\$ / R 8-Oct-14	10.74	C	Any day expiry	1	250	250,000.00	101 780.00
\$ / R 12-Dec-14			Foreign Exchange Future	25	54,362	54,362,000.00	600 363 279.00
£ / R 12-Dec-14			Foreign Exchange Future	3	240	240,000.00	4 437 355.00
¥ / R 12-Dec-14			Foreign Exchange Future	1	12,759	1,275,900,000.00	138 103 416.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
€ / R 12-Dec-14			Foreign Exchange Future	5	2,018	2,018,000.00	30 236 678.40
\$ / R 16-Mar-15			Foreign Exchange Future	2	6,200	6,200,000.00	69 223 200.00
€ / R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	380 000.00
\$ / R 15-Jun-15			Foreign Exchange Future	1	1,000	1,000,000.00	11 417 000.00
<b>Total Futures</b>				<b>303</b>	<b>249,150</b>	<b>2,861,067,000.00</b>	<b>3,708,047,690.00</b>
<b>Total Options</b>				<b>42</b>	<b>52,400</b>	<b>52,400,000.00</b>	<b>4,665,073.38</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>345</b>	<b>301,550</b>	<b>2,913,467,000.00</b>	<b>3 712 712 763.38</b>