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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/06/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 13-Jun-14		P	Foreign Exchange Future	260	113,602	113,602,000.00	1 218 577 600.30
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	2	10	1,000,000.00	10 775 350.00
£ / R 13-Jun-14			Foreign Exchange Future	21	2,846	2,846,000.00	51 426 614.70
€ / R 13-Jun-14			Foreign Exchange Future	21	14,790	14,790,000.00	216 087 925.00
AU\$ / R 13-Jun-14			Foreign Exchange Future	9	199	199,000.00	1 977 542.60
QUANTO € / \$ 13-Jun-14			Foreign Exchange Future	1	150	1,500,000.00	2 031 000.00
\$ / R 20-Jun-14			Any day expiry	2	12,000	12,000,000.00	129 396 000.00
\$ / R 8-Jul-14	10.74	C	Any day expiry	3	13,150	13,150,000.00	1 850 302.50
\$ / R 29-Jul-14			Any day expiry	1	1,392	1,392,000.00	15 070 488.00
\$ / R 8-Aug-14	10.74	C	Any day expiry	1	250	250,000.00	66 132.50
\$ / R 15-Sep-14	12.00	P	Foreign Exchange Future	240	188,982	188,982,000.00	2 060 262 061.10
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	20	2,000,000.00	21 880 150.00
£ / R 15-Sep-14			Foreign Exchange Future	27	3,085	3,085,000.00	56 546 743.60
€ / R 15-Sep-14			Foreign Exchange Future	28	42,943	42,943,000.00	636 806 965.50
AU\$ / R 15-Sep-14			Foreign Exchange Future	12	924	924,000.00	9 400 548.10
\$ / R 22-Sep-14	10.74	C	Any day expiry	1	250	250,000.00	85 090.00
\$ / R 8-Oct-14	10.74	C	Any day expiry	1	250	250,000.00	104 280.00
\$ / R 12-Dec-14			Foreign Exchange Future	21	7,680	7,680,000.00	85 455 175.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
£ / R 12-Dec-14			Foreign Exchange Future	3	480	480,000.00	8 817 216.00
€ / R 12-Dec-14			Foreign Exchange Future	5	248	248,000.00	3 691 176.40
AU\$ / R 12-Dec-14			Foreign Exchange Future	2	500	500,000.00	5 149 175.00
\$ / R 16-Mar-15	10.75	P	Foreign Exchange Future	20	20,075	20,075,000.00	6 705 155.00
€ / R 16-Mar-15			Foreign Exchange Future	1	100	100,000.00	1 528 940.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	50	50,000.00	505 955.00
Total Futures				661	389,076	393,396,000.00	4,535,066,571.30
Total Options				26	34,900	34,900,000.00	9,131,015.00
Grand Total for Currency Future Turnover Summary				687	423,976	428,296,000.00	4 544 197 586.30