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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/06/2014

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	154	120,789	120,789,000.00	1 288 429 300.88
\$ / R MAXI 13-Jun-14			Foreign Exchange Future	3	247	24,700,000.00	264 611 100.00
£ / R 13-Jun-14			Foreign Exchange Future	21	12,397	12,397,000.00	223 671 251.20
¥ / R 13-Jun-14			Foreign Exchange Future	2	2,751	275,100,000.00	28 926 765.00
€ / R 13-Jun-14			Foreign Exchange Future	31	17,351	17,351,000.00	253 068 221.20
AU\$ / R 13-Jun-14			Foreign Exchange Future	9	4,201	4,201,000.00	42 420 017.60
CHF / R 13-Jun-14			Foreign Exchange Future	11	951	951,000.00	11 382 267.60
\$ / R 20-Jun-14	10.65	P	Any day expiry	6	66,000	66,000,000.00	386 386 000.00
\$ / R 29-Jul-14			Any day expiry	2	2,436	2,436,000.00	26 307 338.40
\$ / R 15-Sep-14	11.00	P	Foreign Exchange Future	158	183,221	183,221,000.00	1 985 139 211.78
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	4	483	48,300,000.00	525 072 810.00
£ / R 15-Sep-14		C	Foreign Exchange Future	25	63,369	63,369,000.00	391 566 139.60
¥ / R 15-Sep-14			Foreign Exchange Future	2	5,500	550,000,000.00	58 731 750.00
€ / R 15-Sep-14		P	Foreign Exchange Future	23	82,184	82,184,000.00	387 687 095.00
CHF / R 15-Sep-14			Foreign Exchange Future	1	3	3,000.00	36 292.20
\$ / R 12-Dec-14			Foreign Exchange Future	25	21,257	21,257,000.00	234 696 498.00
£ / R 12-Dec-14			Foreign Exchange Future	7	407	407,000.00	7 563 156.60
€ / R 12-Dec-14			Foreign Exchange Future	11	4,282	4,282,000.00	64 103 496.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
AUS / R 12-Dec-14			Foreign Exchange Future	9	7,902	7,902,000.00	81 138 526.20
CF CANDO CAFH 12-Dec			Can-Do Future	2	406	406.00	340 276.72
CHF / R 12-Dec-14			Foreign Exchange Future	10	1,774	1,774,000.00	21 914 754.20
\$ / R 16-Mar-15			Foreign Exchange Future	1	6,000	6,000,000.00	67 128 000.00
€ / R 16-Mar-15			Foreign Exchange Future	4	906	906,000.00	13 791 360.60
Total Futures				508	475,613	1,364,326,406.00	6,351,119,684.32
Total Options				13	129,204	129,204,000.00	12,991,944.46
Grand Total for Currency Future Turnover Summary				521	604,817	1,493,530,406.00	6 364 111 628.78