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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 15-Sep-14		P	Foreign Exchange Future	205	458,715	458,715,000.00	5 007 152 092.47
\$ / R MAXI 15-Sep-14			Foreign Exchange Future	10	161	16,100,000.00	175 921 270.00
£ / R 15-Sep-14		P	Foreign Exchange Future	24	18,537	18,537,000.00	326 424 131.35
€ / R 15-Sep-14			Foreign Exchange Future	20	17,525	17,525,000.00	247 651 697.00
AU\$ / R 15-Sep-14			Foreign Exchange Future	6	728	728,000.00	7 290 474.40
\$ / R 25-Sep-14	10.94	C	Any day expiry	1	5,000	5,000,000.00	605 000.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	276	803,251	803,251,000.00	8 853 794 156.70
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	27	483	48,300,000.00	535 562 790.00
£ / R 12-Dec-14			Foreign Exchange Future	34	36,942	36,942,000.00	664 957 178.70
¥ / R 12-Dec-14			Foreign Exchange Future	4	748	74,800,000.00	7 786 680.00
€ / R 12-Dec-14			Foreign Exchange Future	41	34,153	34,153,000.00	490 287 115.10
AU\$ / R 12-Dec-14			Foreign Exchange Future	7	733	733,000.00	7 386 385.50
\$ / R 16-Mar-15		C	Foreign Exchange Future	16	5,988	5,988,000.00	64 985 238.90
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	10	1,000,000.00	11 294 050.00
¥ / R 16-Mar-15			Foreign Exchange Future	2	64	6,400,000.00	678 144.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	7	2,720	2,720,000.00	27 652 061.00
\$ / R 12-Jun-15	13.00	C	Foreign Exchange Future	6	11,550	11,550,000.00	19 600 400.00
\$ / R 14-Sep-15			Foreign Exchange Future	2	400	400,000.00	4 662 900.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	<b>Premium Value in Rand</b>
<b>Total Futures</b>				<b>657</b>	<b>1,377,506</b>	<b>1,522,640,000.00</b>	<b>16,450,757,039.40</b>
<b>Total Options</b>				<b>33</b>	<b>20,202</b>	<b>20,202,000.00</b>	<b>2,934,725.72</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>690</b>	<b>1,397,708</b>	<b>1,542,842,000.00</b>	<b>16 453 691 765.12</b>