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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 6-Oct-14	11.12	C	Any day expiry	1	10,000	10,000,000.00	1 292 200.00
\$ / R 12-Dec-14		C	Foreign Exchange Future	116	65,583	65,583,000.00	628 025 239.90
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	6	57	5,700,000.00	64 300 020.00
£ / R 12-Dec-14			Foreign Exchange Future	23	10,893	10,893,000.00	200 564 122.20
€ / R 12-Dec-14			Foreign Exchange Future	1	16	16,000.00	232 132.80
AU\$ / R 12-Dec-14			Foreign Exchange Future	2	500	500,000.00	4 980 200.00
\$ / R 16-Mar-15			Foreign Exchange Future	20	9,959	9,959,000.00	114 126 586.60
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	1	5	500,000.00	5 723 650.00
£ / R 16-Mar-15			Foreign Exchange Future	1	200	200,000.00	3 734 760.00
€ / R 16-Mar-15			Foreign Exchange Future	6	6,653	6,653,000.00	95 861 706.40
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	250	250,000.00	2 516 070.00
CHF / R 16-Mar-15			Foreign Exchange Future	1	50	50,000.00	610 610.00
\$ / R 12-Jun-15			Foreign Exchange Future	1	500	500,000.00	5 818 000.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	5	500,000.00	5 816 350.00
£ / R 12-Jun-15			Foreign Exchange Future	3	425	425,000.00	8 050 150.00
€ / R 12-Jun-15			Foreign Exchange Future	2	500	500,000.00	7 496 125.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	2	250	250,000.00	2 540 890.00
€ / R 14-Sep-15			Foreign Exchange Future	2	5	5,000.00	76 300.20

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				188	85,851	92,484,000.00	1,148,268,413.10
Total Options				3	20,000	20,000,000.00	3,496,700.00
Grand Total for Currency Future Turnover Summary				191	105,851	112,484,000.00	1 151 765 113.10