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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/09/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 13-Oct-14			Any day expiry	1	4,000	4,000,000.00	45 210 000.00
$ / R 12-Dec-14		C	Foreign Exchange Future	108	35,805	35,805,000.00	316 267 426.58
$ / R MAXI 12-Dec-14			Foreign Exchange Future	15	151	15,100,000.00	172 521 350.00
£ / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	926 575.00
€ / R 12-Dec-14			Foreign Exchange Future	1	10	10,000.00	145 257.00
AU$ / R 12-Dec-14			Foreign Exchange Future	1	100	100,000.00	990 850.00
CHF / R 12-Dec-14			Foreign Exchange Future	1	50	50,000.00	601 945.00
$ / R 16-Mar-15			Foreign Exchange Future	7	2,020	2,020,000.00	23 465 794.00
$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	10	1,000,000.00	11 612 200.00
£ / R 16-Mar-15			Foreign Exchange Future	3	407	407,000.00	7 659 131.00
€ / R 16-Mar-15			Foreign Exchange Future	3	500	500,000.00	7 373 470.00
AU$ / R 16-Mar-15			Foreign Exchange Future	4	500	500,000.00	5 003 280.00
CHF / R 16-Mar-15			Foreign Exchange Future	4	200	200,000.00	2 449 520.00
$ / R 12-Jun-15			Foreign Exchange Future	12	1,720	1,720,000.00	20 299 195.00
$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	10	1,000,000.00	11 801 500.00
£ / R 12-Jun-15			Foreign Exchange Future	2	400	400,000.00	7 640 540.00
€ / R 12-Jun-15			Foreign Exchange Future	2	500	500,000.00	7 501 575.00
AU$ / R 12-Jun-15			Foreign Exchange Future	4	500	500,000.00	5 051 710.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 14-Sep-15			Foreign Exchange Future	1	10	10,000.00	120 000.00
£ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	97 025.00
$ / R 11-Dec-15			Foreign Exchange Future	4	800	800,000.00	9 757 160.00
Total Futures				**171**	**38,955**	**55,884,000.00**	**648,137,290.30**
Total Options				**8**	**8,793**	**8,793,000.00**	**8,358,213.28**
Grand Total for Currency Future Turnover Summary				**179**	**47,748**	**64,677,000.00**	**656 495 503.58**