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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 29-Oct-14	11.08	C	Any day expiry	1	5,000	5,000,000.00	529 500.00
\$ / R 12-Dec-14	11.13	C	Foreign Exchange Future	72	42,833	42,833,000.00	411 045 421.10
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	3	10	1,000,000.00	11 140 900.00
£ / R 12-Dec-14			Foreign Exchange Future	6	1,232	1,232,000.00	21 882 606.50
¥ / R 12-Dec-14			Foreign Exchange Future	1	50	5,000,000.00	526 125.00
€ / R 12-Dec-14			Foreign Exchange Future	4	751	751,000.00	10 686 562.30
AU\$ / R 12-Dec-14			Foreign Exchange Future	1	250	250,000.00	2 426 250.00
\$ / R 16-Mar-15			Foreign Exchange Future	11	4,888	4,888,000.00	55 399 449.10
£ / R 16-Mar-15			Foreign Exchange Future	2	400	400,000.00	7 208 160.00
¥ / R 16-Mar-15			Foreign Exchange Future	1	50	5,000,000.00	531 850.00
€ / R 16-Mar-15			Foreign Exchange Future	8	6,247	6,247,000.00	90 328 859.50
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	250	250,000.00	2 449 260.00
CHF / R 16-Mar-15			Foreign Exchange Future	2	100	100,000.00	1 189 640.00
\$ / R 12-Jun-15			Foreign Exchange Future	6	2,063	2,063,000.00	23 825 375.00
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	1	5	500,000.00	5 764 900.00
£ / R 12-Jun-15			Foreign Exchange Future	2	400	400,000.00	7 316 800.00
€ / R 12-Jun-15			Foreign Exchange Future	2	500	500,000.00	7 301 425.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	4	500	500,000.00	4 945 010.00

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	500	500,000.00	5 859 900.00
£ / R 14-Sep-15			Foreign Exchange Future	1	200	200,000.00	3 714 920.00
€ / R 14-Sep-15			Foreign Exchange Future	2	500	500,000.00	7 431 300.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	1	250	250,000.00	2 496 750.00
<b>Total Futures</b>				<b>129</b>	<b>55,979</b>	<b>67,364,000.00</b>	<b>682,328,463.50</b>
<b>Total Options</b>				<b>5</b>	<b>11,000</b>	<b>11,000,000.00</b>	<b>1,672,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>134</b>	<b>66,979</b>	<b>78,364,000.00</b>	<b>684 000 963.50</b>