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**CURRENCY DERIVATIVES**

**CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY**

**DATE: 05/11/2014**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| $ / R 5-Nov-14 | | | Any day expiry | 3 | 10,848 | 10,848,000.00 | 121 176 364.80 |
| CF CANDO CAGA 19-Nov | | | Can-Do Future | 1 | 8,000 | 8,000.00 | 461 440.00 |
| $ / R 12-Dec-14 | 11.30 | C | Foreign Exchange Future | 137 | 81,915 | 81,915,000.00 | 852 842 852.30 |
| $ / R MAXI 12-Dec-14 | | | Foreign Exchange Future | 8 | 50 | 5,000,000.00 | 56 095 010.00 |
| £ / R 12-Dec-14 | | | Foreign Exchange Future | 18 | 17,600 | 17,600,000.00 | 315 280 228.00 |
| € / R 12-Dec-14 | | | Foreign Exchange Future | 8 | 1,462 | 1,462,000.00 | 20 483 488.60 |
| AU$ / R 12-Dec-14 | | | Foreign Exchange Future | 3 | 600 | 600,000.00 | 5 818 900.00 |
| CHF / R 12-Dec-14 | | | Foreign Exchange Future | 2 | 240 | 240,000.00 | 2 777 520.00 |
| $ / R 28-Jan-15 | | | Any day expiry | 1 | 882 | 882,000.00 | 9 985 122.00 |
| $ / R 16-Mar-15 | 11.40 | C | Foreign Exchange Future | 26 | 5,960 | 5,960,000.00 | 66 801 230.50 |
| $ / R MAXI 16-Mar-15 | | | Foreign Exchange Future | 4 | 22 | 2,200,000.00 | 25 036 640.00 |
| £ / R 16-Mar-15 | | | Foreign Exchange Future | 1 | 2 | 2,000.00 | 36 211.40 |
| AU$ / R 16-Mar-15 | | | Foreign Exchange Future | 6 | 3,965 | 3,965,000.00 | 38 728 145.90 |
| $ / R 12-Jun-15 | 11.30 | P | Foreign Exchange Future | 5 | 1,620 | 1,620,000.00 | 7 440 234.00 |
| £ / R 12-Jun-15 | | | Foreign Exchange Future | 5 | 460 | 460,000.00 | 8 460 220.00 |
| € / R 12-Jun-15 | | | Foreign Exchange Future | 3 | 500 | 500,000.00 | 7 238 425.00 |
| $ / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 5 868 000.00 |
| £ / R 14-Sep-15 | | | Foreign Exchange Future | 2 | 400 | 400,000.00 | 7 467 780.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---|---|---|---|---|---|---|
| € / R 14-Sep-15 | | | Foreign Exchange Future | 4 | 500 | 500,000.00 | 7 363 520.00 |
| **Total Futures** | | | | **234** | **128,426** | **127,562,000.00** | **1,557,537,372.50** |
| **Total Options** | | | | **4** | **7,100** | **7,100,000.00** | **1,823,960.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **238** | **135,526** | **134,662,000.00** | **1 559 361 332.50** |