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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	198	620,457	620,457,000.00	7,115,036,063.20
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	5	20	2,000,000.00	22,923,880.00
£ / R 12-Dec-14			Foreign Exchange Future	46	47,902	47,902,000.00	853,487,296.90
€ / R 12-Dec-14			Foreign Exchange Future	16	23,169	23,169,000.00	325,711,655.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	6	1,757	1,757,000.00	16,710,271.50
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	1	2	20,000.00	24,532.00
\$ / R 30-Jan-15		C	Any day expiry	1	10,000	10,000,000.00	2,264,100.00
\$ / R 16-Mar-15			Foreign Exchange Future	274	1,171,329	1,171,329,000.00	13,515,016,422.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	11	36	3,600,000.00	41,792,180.00
£ / R 16-Mar-15			Foreign Exchange Future	18	35,761	35,761,000.00	648,162,710.30
¥ / R 16-Mar-15			Foreign Exchange Future	1	4,000	400,000,000.00	38,520,000.00
€ / R 16-Mar-15			Foreign Exchange Future	21	52,248	52,248,000.00	746,321,569.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	2	236	236,000.00	2,249,378.80
CAD/ R 16-Mar-15			Foreign Exchange Future	1	25	25,000.00	255,000.00
\$ / R 12-Jun-15	11.50	P	Foreign Exchange Future	25	26,816	26,816,000.00	167,588,436.40
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	3	15	1,500,000.00	17,729,100.00
£ / R 12-Jun-15			Foreign Exchange Future	6	1,205	1,205,000.00	22,246,840.00
€ / R 12-Jun-15			Foreign Exchange Future	2	100	100,000.00	1,458,739.50

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
AU\$ / R 12-Jun-15			Foreign Exchange Future	5	2,515	2,515,000.00	24,461,083.00
\$ / R 14-Sep-15	11.29	P	Foreign Exchange Future	41	245,537	245,537,000.00	54,497,904.50
\$ / R 11-Dec-15			Foreign Exchange Future	1	800	800,000.00	9,769,760.00
£ / R 11-Dec-15			Foreign Exchange Future	2	3,000	3,000,000.00	53,047,500.00
Total Futures				635	1,967,580	2,370,627,000.00	23,625,764,312.10
Total Options				51	279,350	279,350,000.00	53,510,110.00
Grand Total for Currency Future Turnover Summary				686	2,246,930	2,649,977,000.00	23,679,274,422.10