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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	74	45,877	45,877,000.00	525 946 563.40
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	8	42	4,200,000.00	48 361 550.00
£ / R 12-Dec-14			Foreign Exchange Future	19	8,660	8,660,000.00	155 924 460.00
¥ / R 12-Dec-14			Foreign Exchange Future	2	12,762	1,276,200,000.00	122 770 305.00
€ / R 12-Dec-14			Foreign Exchange Future	12	934	934,000.00	13 281 773.00
AU\$ / R 12-Dec-14			Foreign Exchange Future	2	350	350,000.00	3 331 440.00
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	1	3	30,000.00	37 065.00
CF CANDO CAGB 5-Jan-1			Can-Do Future	1	5,000	5,000.00	643 500.00
\$ / R 30-Jan-15	11.62	C	Any day expiry	5	11,442	11,442,000.00	2 590 583.22
\$ / R 16-Mar-15		C	Foreign Exchange Future	97	58,239	58,239,000.00	627 902 946.70
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	11	44	4,400,000.00	51 399 230.00
£ / R 16-Mar-15			Foreign Exchange Future	4	2,504	2,504,000.00	45 122 850.00
€ / R 16-Mar-15			Foreign Exchange Future	3	125	125,000.00	1 807 167.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	100	100,000.00	959 670.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	1	3	30,000.00	37 185.00
\$ / R 12-Jun-15	11.40	P	Foreign Exchange Future	28	39,282	39,282,000.00	372 924 742.80
¥ / R 12-Jun-15			Foreign Exchange Future	1	14,981	1,498,100,000.00	149 060 950.00
€ / R 12-Jun-15			Foreign Exchange Future	2	1,518	1,518,000.00	22 310 805.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 14-Sep-15		C	Foreign Exchange Future	11	7,869	7,869,000.00	1 450 964.03
€ / R 14-Sep-15			Foreign Exchange Future	1	5	5,000.00	74 510.00
\$ / R 11-Dec-15			Foreign Exchange Future	2	7,432	7,432,000.00	90 303 350.00
Total Futures				255	185,361	2,935,491,000.00	2,230,431,502.90
Total Options				31	31,811	31,811,000.00	5,810,107.25
Grand Total for Currency Future Turnover Summary				286	217,172	2,967,302,000.00	2 236 241 610.15