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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 11-Dec-14			Any day expiry	135	74,947	74,947,000.00	861 103 664.10
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	7	272	27,200,000.00	311 809 780.00
£ / R 12-Dec-14			Foreign Exchange Future	15	2,979	2,979,000.00	53 492 337.50
¥ / R 12-Dec-14			Foreign Exchange Future	1	3	300,000.00	29 070.00
€ / R 12-Dec-14			Foreign Exchange Future	24	2,984	2,984,000.00	42 477 951.90
AU\$ / R 12-Dec-14			Foreign Exchange Future	6	434	434,000.00	4 155 425.20
CHF / R 12-Dec-14			Foreign Exchange Future	1	35	35,000.00	414 708.00
\$ / R 17-Dec-14	11.42	P	Any day expiry	1	1,500	1,500,000.00	121 500.00
\$ / R 23-Dec-14		C	Any day expiry	2	10,000	10,000,000.00	1 053 250.00
\$ / R 16-Mar-15			Foreign Exchange Future	353	364,281	364,281,000.00	4 248 322 103.40
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	10	494	49,400,000.00	574 839 320.00
£ / R 16-Mar-15			Foreign Exchange Future	19	3,507	3,507,000.00	63 996 973.60
€ / R 16-Mar-15			Foreign Exchange Future	20	2,085	2,085,000.00	30 135 377.60
AU\$ / R 16-Mar-15			Foreign Exchange Future	5	184	184,000.00	1 771 534.90
CHF / R 16-Mar-15			Foreign Exchange Future	1	35	35,000.00	422 051.00
\$ / R 12-Jun-15	11.50	P	Foreign Exchange Future	19	16,838	16,838,000.00	123 613 302.60
\$ / R 14-Sep-15		C	Foreign Exchange Future	20	40,000	40,000,000.00	6 655 000.00
\$ / R 11-Dec-15		C	Foreign Exchange Future	5	3,591	3,591,000.00	2 401 924.14

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				612	462,578	538,709,000.00	6,315,392,049.80
Total Options				32	61,591	61,591,000.00	11,423,224.14
Grand Total for Currency Future Turnover Summary				644	524,169	600,300,000.00	6 326 815 273.94