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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 11/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14	11.50	P	Foreign Exchange Future	88	187,925	187,925,000.00	2 160 479 791.20
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	7	24	2,400,000.00	27 637 490.00
£ / R 12-Dec-14			Foreign Exchange Future	20	5,689	5,689,000.00	102 958 557.10
¥ / R 12-Dec-14			Foreign Exchange Future	1	3,276	327,600,000.00	31 846 323.60
€ / R 12-Dec-14			Foreign Exchange Future	26	33,213	33,213,000.00	476 194 982.40
AU\$ / R 12-Dec-14			Foreign Exchange Future	8	2,500	2,500,000.00	24 021 000.00
CHF / R 12-Dec-14			Foreign Exchange Future	12	6,952	6,952,000.00	82 863 949.60
€ / R 18-Dec-14	14.34	C	Any day expiry	1	5,000	5,000,000.00	649 200.00
\$ / R 5-Jan-15	11.58	P	Any day expiry	2	3,000	3,000,000.00	405 630.00
£ / R 23-Jan-15	18.50	P	Any day expiry	7	16,298	16,298,000.00	3 882 940.44
\$ / R 30-Jan-15		C	Any day expiry	1	10,000	10,000,000.00	2 260 000.00
\$ / R 16-Mar-15	11.72	P	Foreign Exchange Future	183	260,307	260,307,000.00	2 951 606 222.70
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	6	20	2,000,000.00	23 420 610.00
£ / R 16-Mar-15			Foreign Exchange Future	21	2,567	2,567,000.00	47 204 690.90
¥ / R 16-Mar-15			Foreign Exchange Future	1	3,276	327,600,000.00	32 370 483.60
€ / R 16-Mar-15			Foreign Exchange Future	28	46,206	46,206,000.00	672 730 293.10
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	20	20,000.00	192 390.00
\$ / R 12-Jun-15	11.50	P	Foreign Exchange Future	37	79,309	79,309,000.00	908 460 517.20

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
£ / R 12-Jun-15			Foreign Exchange Future	14	5,085	5,085,000.00	94 769 053.60
¥ / R 12-Jun-15			Foreign Exchange Future	1	25	2,500,000.00	250 000.00
€ / R 12-Jun-15			Foreign Exchange Future	9	4,770	4,770,000.00	70 626 731.40
AU\$ / R 12-Jun-15			Foreign Exchange Future	9	5,000	5,000,000.00	48 889 500.00
CHF / R 12-Jun-15			Foreign Exchange Future	15	12,904	12,904,000.00	158 923 208.20
\$ / R 14-Sep-15			Foreign Exchange Future	2	1,120	1,120,000.00	13 477 512.00
Total Futures				481	648,588	1,304,067,000.00	7,925,536,206.60
Total Options				19	45,898	45,898,000.00	10,584,870.44
Grand Total for Currency Future Turnover Summary				500	694,486	1,349,965,000.00	7 936 121 077.04