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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/12/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	70	346,983	346,983,000.00	4,041,832,672.70
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	4	146	14,600,000.00	169,615,500.00
£ / R 12-Dec-14			Foreign Exchange Future	16	35,826	35,826,000.00	657,387,514.10
¥ / R 12-Dec-14			Foreign Exchange Future	3	175	17,500,000.00	1,705,906.00
€ / R 12-Dec-14			Foreign Exchange Future	22	23,543	23,543,000.00	340,527,708.90
AU\$ / R 12-Dec-14			Foreign Exchange Future	11	9,351	9,351,000.00	90,058,915.80
CF CANDO CAFK 12-Dec			Can-Do Future	1	1,942	1,942.00	0.00
CF CANDO CAFE 12-Dec			Can-Do Future	1	26,600	26,600.00	39,155,200.00
CF CANDO CAFH 12-Dec			Can-Do Future	2	1,735	1,735.00	2,727,420.00
CF CANDO CAFK 12-Dec			Can-Do Future	1	1,871	1,871.00	2,567,012.00
CHF / R 12-Dec-14			Foreign Exchange Future	2	1,014	1,014,000.00	12,269,602.80
KES / R 12-Dec-14			Foreign Exchange Future	1	9	900,000.00	115,290.00
NGN / R 12-Dec-14			Foreign Exchange Future	2	25	2,500,000.00	160,750.00
QUANTO € / \$ 12-Dec-14			Foreign Exchange Future	1	60	600,000.00	744,600.00
ZMW / R 12-Dec-14			Foreign Exchange Future	1	13	65,000.00	119,418.00
€ / R 18-Dec-14			Any day expiry	1	5,000	5,000,000.00	72,226,500.00
£ / R 23-Jan-15		P	Any day expiry	18	15,254	15,254,000.00	5,281,471.86
\$ / R 30-Jan-15	11.64	C	Any day expiry	4	10,000	10,000,000.00	2,260,000.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Mar-15			Any day expiry	1	340	340,000.00	4,007,580.00
\$ / R 16-Mar-15	11.61	P	Foreign Exchange Future	176	360,604	360,604,000.00	4,227,899,918.00
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	7	526	52,600,000.00	620,658,200.00
£ / R 16-Mar-15			Foreign Exchange Future	17	15,303	15,303,000.00	284,038,044.10
¥ / R 16-Mar-15			Foreign Exchange Future	1	10	1,000,000.00	98,934.00
€ / R 16-Mar-15			Foreign Exchange Future	14	1,378	1,378,000.00	20,281,635.50
AU\$ / R 16-Mar-15		P	Foreign Exchange Future	13	1,743	1,743,000.00	11,138,399.68
KES / R 16-Mar-15			Foreign Exchange Future	3	24	2,400,000.00	307,920.00
NGN / R 16-Mar-15			Foreign Exchange Future	2	120	12,000,000.00	709,200.00
QUANTO € / \$ 16-Mar-15			Foreign Exchange Future	1	60	600,000.00	745,260.00
ZMW / R 16-Mar-15			Foreign Exchange Future	1	12	60,000.00	106,680.00
\$ / R 9-Jun-15			Any day expiry	7	710	710,000.00	8,510,822.90
£ / R 12-Jun-15			Foreign Exchange Future	2	12	12,000.00	225,140.00
¥ / R 12-Jun-15			Foreign Exchange Future	1	125	12,500,000.00	1,258,550.00
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	50	50,000.00	488,120.00
\$ / R 10-Sep-15			Any day expiry	1	285	285,000.00	3,465,742.50
\$ / R 14-Sep-15			Foreign Exchange Future	7	19,845	19,845,000.00	241,614,325.00
£ / R 14-Sep-15			Foreign Exchange Future	1	15	15,000.00	285,696.00
€ / R 14-Sep-15			Foreign Exchange Future	7	6,708	6,708,000.00	101,455,468.30
\$ / R 28-Sep-15	11.40	P	Any day expiry	2	2,000	2,000,000.00	442,380.00
\$ / R 8-Dec-15			Any day expiry	2	601	601,000.00	7,301,581.50
NGN / R 11-Dec-15			Foreign Exchange Future	4	462	46,200,000.00	2,711,940.00
\$ / R 11-Mar-16			Any day expiry	1	272	272,000.00	3,409,656.00
\$ / R 9-Jun-16			Any day expiry	1	264	264,000.00	3,360,852.00
\$ / R 15-Sep-16			Any day expiry	1	259	259,000.00	3,350,553.50
Total Futures				402	861,278	990,920,148.00	10,978,113,660.30
Total Options				33	29,997	29,997,000.00	8,514,420.84
Grand Total for Currency Future Turnover Summary				435	891,275	1,020,917,148.00	10,986,628,081.14