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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/08/2014

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 14-Aug-14 | | | Any day expiry | 1 | 4,000 | 4,000,000.00 | 42 118 800.00 |
| \$ / R 15-Sep-14 | | | Foreign Exchange Future | 58 | 21,883 | 21,883,000.00 | 232 037 784.40 |
| \$ / R MAXI 15-Sep-14 | | | Foreign Exchange Future | 4 | 30 | 3,000,000.00 | 31 848 200.00 |
| £ / R 15-Sep-14 | | | Foreign Exchange Future | 8 | 846 | 846,000.00 | 14 976 445.00 |
| € / R 15-Sep-14 | | | Foreign Exchange Future | 5 | 134 | 134,000.00 | 1 901 957.50 |
| \$ / R 12-Dec-14 | | C | Foreign Exchange Future | 52 | 54,748 | 54,748,000.00 | 181 401 909.60 |
| £ / R 12-Dec-14 | | | Foreign Exchange Future | 2 | 60 | 60,000.00 | 1 079 350.00 |
| € / R 12-Dec-14 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 722 050.00 |
| \$ / R 16-Mar-15 | | | Foreign Exchange Future | 5 | 2,040 | 2,040,000.00 | 22 302 816.00 |
| \$ / R 14-Sep-15 | | | Foreign Exchange Future | 4 | 1,500 | 1,500,000.00 | 15 968 250.00 |
| Total Futures | | | | 126 | 46,291 | 49,261,000.00 | 532,678,122.50 |
| Total Options | | | | 14 | 39,000 | 39,000,000.00 | 11,679,440.00 |
| Grand Total for Currency Future Turnover Summary | | | | 140 | 85,291 | 88,261,000.00 | 544 357 562.50 |