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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/10/2014

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 12-Dec-14 | 13.00 | C | Foreign Exchange Future | 72 | 20,082 | 20,082,000.00 | 225 225 063.65 |
| \$ / R MAXI 12-Dec-14 | | | Foreign Exchange Future | 2 | 25 | 2,500,000.00 | 28 123 300.00 |
| £ / R 12-Dec-14 | 17.35 | P | Foreign Exchange Future | 4 | 11,008 | 11,008,000.00 | 18 656 936.00 |
| € / R 12-Dec-14 | | | Foreign Exchange Future | 2 | 252 | 252,000.00 | 3 588 964.60 |
| AU\$ / R 12-Dec-14 | | | Foreign Exchange Future | 7 | 1,300 | 1,300,000.00 | 12 676 105.00 |
| CHF / R 12-Dec-14 | | | Foreign Exchange Future | 2 | 35 | 35,000.00 | 412 750.00 |
| \$ / R 16-Mar-15 | | | Foreign Exchange Future | 6 | 967 | 967,000.00 | 11 059 961.10 |
| AU\$ / R 16-Mar-15 | | | Foreign Exchange Future | 3 | 1,612 | 1,612,000.00 | 15 874 170.00 |
| \$ / R 12-Jun-15 | | P | Foreign Exchange Future | 6 | 8,300 | 8,300,000.00 | 29 196 250.00 |
| € / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 15 | 15,000.00 | 225 426.00 |
| Total Futures | | | | 98 | 27,594 | 30,069,000.00 | 342,126,619.00 |
| Total Options | | | | 7 | 16,002 | 16,002,000.00 | 2,912,307.35 |
| Grand Total for Currency Future Turnover Summary | | | | 105 | 43,596 | 46,071,000.00 | 345 038 926.35 |