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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/11/2014

| Contract                | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value         | Premium Value in Rand   |
|-------------------------|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------------------|
| AU\$ / R 21-Nov-14      | 9.63   | C        | Any day expiry          | 1            | 8,000            | 8,000,000.00          | 696 000.00              |
| \$ / R 12-Dec-14        | 11.39  | C        | Foreign Exchange Future | 241          | 196,960          | 196,960,000.00        | 1 741 958 670.10        |
| \$ / R MAXI 12-Dec-14   |        |          | Foreign Exchange Future | 9            | 25               | 2,500,000.00          | 28 406 000.00           |
| £ / R 12-Dec-14         |        |          | Foreign Exchange Future | 6            | 231              | 231,000.00            | 4 139 135.50            |
| ¥ / R 12-Dec-14         |        |          | Foreign Exchange Future | 1            | 5                | 500,000.00            | 49 550.00               |
| € / R 12-Dec-14         |        |          | Foreign Exchange Future | 5            | 680              | 680,000.00            | 9 624 534.30            |
| QUANTO € / \$ 12-Dec-14 |        |          | Foreign Exchange Future | 4            | 110              | 1,100,000.00          | 1 363 380.00            |
| \$ / R 27-Feb-15        |        |          | Any day expiry          | 2            | 842              | 842,000.00            | 9 718 869.20            |
| \$ / R 16-Mar-15        |        |          | Foreign Exchange Future | 45           | 3,764            | 3,764,000.00          | 43 476 600.50           |
| \$ / R MAXI 16-Mar-15   |        |          | Foreign Exchange Future | 2            | 10               | 1,000,000.00          | 11 516 700.00           |
| £ / R 16-Mar-15         |        |          | Foreign Exchange Future | 1            | 10               | 10,000.00             | 182 874.00              |
| AU\$ / R 16-Mar-15      |        |          | Foreign Exchange Future | 1            | 5,000            | 5,000,000.00          | 49 267 500.00           |
| \$ / R 12-Jun-15        |        | P        | Foreign Exchange Future | 36           | 28,962           | 28,962,000.00         | 117 322 882.10          |
| € / R 12-Jun-15         |        |          | Foreign Exchange Future | 2            | 1,500            | 1,500,000.00          | 21 875 500.00           |
| \$ / R 14-Sep-15        |        |          | Foreign Exchange Future | 1            | 500              | 500,000.00            | 5 969 750.00            |
| <b>Total Futures</b>    |        |          |                         | <b>313</b>   | <b>174,567</b>   | <b>179,517,000.00</b> | <b>2,023,680,815.70</b> |
| <b>Total Options</b>    |        |          |                         | <b>44</b>    | <b>72,032</b>    | <b>72,032,000.00</b>  | <b>21,887,130.00</b>    |

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| <b>Contract</b>   | <b>Strike</b> | <b>Call/Put</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Foreign Value</b>  | <b>Premium Value in Rand</b> |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|------------------------------|
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>357</b>          | <b>246,599</b>          | <b>251,549,000.00</b> | <b>2 045 567 945.70</b>      |

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