CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/11/2014

Johannesburg
Stock Exchange

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Registration number: 2005/022939/06
VAT number: 4080119391

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 18-Nov-14			Any day expiry	2	882	882,000.00	9750862.80
£ / R 2-Dec-14	17.25	C	Any day expiry	1	6,000	6,000,000.00	1048200.00
$ / R 12-Dec-14			Foreign Exchange Future	119	39,154	39,154,000.00	434943783.70
$ / R MAXI 12-Dec-14			Foreign Exchange Future	2	16	1,600,000.00	17749560.00
£ / R 12-Dec-14			Foreign Exchange Future	13	593	593,000.00	10281451.10
€ / R 12-Dec-14			Foreign Exchange Future	5	719	719,000.00	9990727.30
AU$ / R 12-Dec-14			Foreign Exchange Future	3	501	501,000.00	4844406.20
$ / R 16-Mar-15		P	Foreign Exchange Future	25	4,453	4,453,000.00	16814289.80
$ / R MAXI 16-Mar-15			Foreign Exchange Future	2	20	2,000,000.00	22590300.00
£ / R 16-Mar-15			Foreign Exchange Future	5	1,721	1,721,000.00	30281967.50
€ / R 16-Mar-15			Foreign Exchange Future	2	100	100,000.00	1409668.20
AU$ / R 16-Mar-15			Foreign Exchange Future	2	42	42,000.00	409067.00
$ / R 12-Jun-15			Foreign Exchange Future	1	10	10,000.00	114760.00
$ / R 14-Sep-15			Foreign Exchange Future	1	200	200,000.00	2332960.00
$ / R MAXI 14-Sep-15			Foreign Exchange Future	1	10	1,000,000.00	11668700.00
£ / R 14-Sep-15			Foreign Exchange Future	6	1,200	1,200,000.00	21871130.00
€ / R 14-Sep-15			Foreign Exchange Future	2	105	105,000.00	1534037.00
€ / R 11-Dec-15		C	Foreign Exchange Future	3	552	552,000.00	193731.76

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				**189**	**46,726**	**51,280,000.00**	**596,185,760.60**
Total Options				**6**	**9,552**	**9,552,000.00**	**1,643,841.76**
Grand Total for Currency Future Turnover Summary				**195**	**56,278**	**60,832,000.00**	**597829602.36**