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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/12/2014

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|-----------------------|--------|----------|-------------------------|--------------|------------------|---------------|-----------------------|
| \$ / R 12-Dec-14 | | P | Foreign Exchange Future | 199 | 43,779 | 43,779,000.00 | 490262920.50 |
| \$ / R MAXI 12-Dec-14 | | | Foreign Exchange Future | 13 | 250 | 25,000,000.00 | 279202520.00 |
| £ / R 12-Dec-14 | | | Foreign Exchange Future | 20 | 4,323 | 4,323,000.00 | 75489846.10 |
| € / R 12-Dec-14 | | | Foreign Exchange Future | 10 | 4,150 | 4,150,000.00 | 57322614.00 |
| AU\$ / R 12-Dec-14 | | | Foreign Exchange Future | 2 | 250 | 250,000.00 | 2359645.00 |
| CHF / R 12-Dec-14 | | | Foreign Exchange Future | 2 | 100 | 100,000.00 | 1149080.00 |
| \$ / R 5-Jan-15 | | P | Any day expiry | 5 | 10,000 | 10,000,000.00 | 1486260.00 |
| \$ / R 16-Mar-15 | | P | Foreign Exchange Future | 82 | 29,014 | 29,014,000.00 | 306351911.98 |
| \$ / R MAXI 16-Mar-15 | | | Foreign Exchange Future | 13 | 455 | 45,500,000.00 | 515740240.00 |
| £ / R 16-Mar-15 | | | Foreign Exchange Future | 2 | 24 | 24,000.00 | 425861.00 |
| € / R 16-Mar-15 | | | Foreign Exchange Future | 4 | 650 | 650,000.00 | 9127035.00 |
| AU\$ / R 16-Mar-15 | | | Foreign Exchange Future | 1 | 150 | 150,000.00 | 1428090.00 |
| CF CANDO CAFZ 16-Mar- | | | Can-Do Future | 1 | 10,000 | 10,000.00 | 1354800.00 |
| \$ / R 12-Jun-15 | | | Foreign Exchange Future | 6 | 735 | 735,000.00 | 8493600.50 |
| \$ / R MAXI 12-Jun-15 | | | Foreign Exchange Future | 1 | 1 | 100,000.00 | 1155110.00 |
| € / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 3567000.00 |
| \$ / R 14-Sep-15 | | | Foreign Exchange Future | 7 | 1,849 | 1,849,000.00 | 21682179.30 |
| \$ / R 11-Dec-15 | | C | Foreign Exchange Future | 3 | 2,031 | 2,031,000.00 | 1228971.64 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|------------------------------|
| Total Futures | | | | 359 | 93,884 | 153,788,000.00 | 1,774,465,964.70 |
| Total Options | | | | 13 | 14,127 | 14,127,000.00 | 3,361,720.32 |
| Grand Total for Currency Future Turnover Summary | | | | 372 | 108,011 | 167,915,000.00 | 1777827685.02 |