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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/03/2015

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------------------|
| \$ / R 16-Mar-15 | 11.81 | C | Foreign Exchange Future | 99 | 100,369 | 100,369,000.00 | 722771330.50 |
| \$ / R MAXI 16-Mar-15 | | | Foreign Exchange Future | 5 | 17 | 1,700,000.00 | 20073850.00 |
| £ / R 16-Mar-15 | | | Foreign Exchange Future | 2 | 54 | 54,000.00 | 980020.00 |
| € / R 16-Mar-15 | | | Foreign Exchange Future | 1 | 6,944 | 6,944,000.00 | 91526086.40 |
| AU\$ / R 16-Mar-15 | | | Foreign Exchange Future | 2 | 330 | 330,000.00 | 3046575.00 |
| CHF / R 16-Mar-15 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 122820.00 |
| \$ / R 12-Jun-15 | | | Foreign Exchange Future | 42 | 85,748 | 85,748,000.00 | 1026605683.50 |
| \$ / R MAXI 12-Jun-15 | | | Foreign Exchange Future | 3 | 3 | 300,000.00 | 3594840.00 |
| € / R 12-Jun-15 | | | Foreign Exchange Future | 2 | 13,888 | 13,888,000.00 | 185933932.80 |
| AU\$ / R 12-Jun-15 | | | Foreign Exchange Future | 1 | 53 | 53,000.00 | 494649.00 |
| \$ / R 14-Sep-15 | | | Foreign Exchange Future | 6 | 2,780 | 2,780,000.00 | 33883826.50 |
| € / R 14-Sep-15 | | | Foreign Exchange Future | 1 | 700 | 700,000.00 | 9515450.00 |
| Total Futures | | | | 159 | 170,896 | 172,876,000.00 | 2,088,410,063.70 |
| Total Options | | | | 6 | 40,000 | 40,000,000.00 | 10,139,000.00 |
| Grand Total for Currency Future Turnover Summary | | | | 165 | 210,896 | 212,876,000.00 | 2098549063.70 |