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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/10/2014

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value        | Premium Value in Rand |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 20-Oct-14  |        |          | Any day expiry          | 2            | 848              | 848,000.00           | 9 355 687.20          |
| \$ / R 5-Nov-14   |        |          | Any day expiry          | 1            | 424              | 424,000.00           | 4 690 415.20          |
| \$ / R 12-Dec-14  |        |          | Foreign Exchange Future | 48           | 44,662           | 44,662,000.00        | 497 716 236.00        |
| £ / R 12-Dec-14   |        |          | Foreign Exchange Future | 1            | 1                | 1,000.00             | 17 955.60             |
| € / R 12-Dec-14   |        |          | Foreign Exchange Future | 3            | 317              | 317,000.00           | 4 513 521.30          |
| AU\$ / R 12-Dec-14                                      |        |          | Foreign Exchange Future | 1            | 90               | 90,000.00            | 876 150.00            |
| \$ / R 16-Mar-15  |        |          | Foreign Exchange Future | 1            | 250              | 250,000.00           | 2 834 125.00          |
| \$ / R 12-Jun-15  |        |          | Foreign Exchange Future | 4            | 80               | 80,000.00            | 922 420.00            |
| £ / R 14-Sep-15   |        |          | Foreign Exchange Future | 4            | 1,000            | 1,000,000.00         | 18 825 000.00         |
| <b>Total Futures</b>                                    |        |          |                         | <b>65</b>    | <b>47,672</b>    | <b>47,672,000.00</b> | <b>539,751,510.30</b> |
| <b>Total Options</b>                                    |        |          |                         |              |                  |                      |                       |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>65</b>    | <b>47,672</b>    | <b>47,672,000.00</b> | <b>539 751 510.30</b> |