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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/11/2014

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value            | Premium Value in Rand   |
|---|--------|----------|-------------------------|--------------|------------------|--------------------------|-------------------------|
| \$ / R 12-Dec-14  | 11.30  | C        | Foreign Exchange Future | 44           | 18,041           | 18,041,000.00            | 167 647 175.70          |
| \$ / R MAXI 12-Dec-14                                   |        |          | Foreign Exchange Future | 2            | 10               | 1,000,000.00             | 11 135 320.00           |
| £ / R 12-Dec-14   |        |          | Foreign Exchange Future | 4            | 1,100            | 1,100,000.00             | 19 555 740.00           |
| € / R 12-Dec-14   |        |          | Foreign Exchange Future | 3            | 26               | 26,000.00                | 360 994.10              |
| AU\$ / R 12-Dec-14                                      |        |          | Foreign Exchange Future | 1            | 25               | 25,000.00                | 242 750.00              |
| \$ / R 16-Mar-15  |        |          | Foreign Exchange Future | 7            | 1,793            | 1,793,000.00             | 20 246 519.30           |
| £ / R 16-Mar-15   |        |          | Foreign Exchange Future | 1            | 200              | 200,000.00               | 3 608 920.00            |
| € / R 16-Mar-15   |        |          | Foreign Exchange Future | 1            | 18               | 18,000.00                | 254 250.00              |
| \$ / R 12-Jun-15  |        |          | Foreign Exchange Future | 2            | 59               | 59,000.00                | 677 405.50              |
| QUANTO € / \$ 12-Jun-15                                 |        |          | Foreign Exchange Future | 1            | 100              | 1,000,000.00             | 1 253 200.00            |
| \$ / R 11-Dec-15  |        |          | Foreign Exchange Future | 2            | 30,000           | 30,000,000.00            | 354 906 000.00          |
| NGN / R 11-Dec-15                                       |        |          | Foreign Exchange Future | 4            | 169,200          | 16,920,000,000.00        | 1 064 268 000.00        |
| <b>Total Futures</b>                                    |        |          |                         | <b>68</b>    | <b>217,562</b>   | <b>16,970,252,000.00</b> | <b>1,643,894,522.90</b> |
| <b>Total Options</b>                                    |        |          |                         | <b>4</b>     | <b>3,010</b>     | <b>3,010,000.00</b>      | <b>261,751.70</b>       |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>72</b>    | <b>220,572</b>   | <b>16,973,262,000.00</b> | <b>1 644 156 274.60</b> |