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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 21/07/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Jul 2014 CF CANDO CAFU									
CF CANDO CAFU 21/07/2014		Can-Do Future							
		Sell	24	10	240.00	0.0000			0.00
CF CANDO CAFU 21/07/2014		Can-Do Future							
		Buy	24	10	240.00	0.0000			0.00
		Total Futures	48		480.00				0.00
		Total Options							
		Total CF CANDO CAFU Can-Do Future	48		480.00				0.00
Jul 2014 \$ / R									
\$ / R 28/07/2014	Any day expiry	P	10.65	Buy	3,000	1,000	3,000,000.00	45.0000	135,000,000.00
\$ / R 28/07/2014	Any day expiry	P	10.65	Sell	3,000	1,000	3,000,000.00	45.0000	135,000,000.00
\$ / R 28/07/2014	Any day expiry	P	10.65	Buy	3,000	1,000	3,000,000.00	45.0000	135,000,000.00

Total Futures	0	0.00	0.00
Total Options	9,000	9,000,000	405,000,000.00
Total \$ / R Any day expiry	9,000	9,000,000.00	405,000,000.00

Sep 2014 \$ / R

\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7150	21,430.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7338	21,467.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7338	21,467.60
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7150	21,430.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7244	53,622.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7100	53,550.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	6	1,000	6,000.00	10.7144	64,286.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	6	1,000	6,000.00	10.7144	64,286.40
\$ / R 15/09/2014	Foreign Exchange Future	Sell	8	1,000	8,000.00	10.7184	85,747.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	8	1,000	8,000.00	10.7184	85,747.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7299	107,299.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7063	107,063.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7300	107,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7300	107,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7280	107,280.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7280	107,280.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7300	107,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7260	107,260.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7300	107,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7063	107,063.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.7248	214,496.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.7248	214,496.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7350	268,375.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.7365	268,412.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7990	269,975.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7365	268,412.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7500	268,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.7500	268,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.7350	268,375.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	35	1,000	35,000.00	10.7390	375,865.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	35	1,000	35,000.00	10.7390	375,865.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.7108	535,540.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.7100	535,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.7200	536,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.7108	535,540.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.7848	539,240.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.7200	536,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7148			535,740.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7300			536,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7300			536,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7148			535,740.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	80	1,000	80,000.00	10.7153			857,224.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7250			1,072,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7100			1,071,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7100			1,071,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7100			1,071,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7290			1,072,900.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7250			1,072,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.7290			1,072,900.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	110	1,000	110,000.00	10.7193			1,179,123.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	110	1,000	110,000.00	10.7193			1,179,123.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	225	1,000	225,000.00	10.7490			2,418,525.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7490			2,687,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.7540			2,688,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7468			2,686,700.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.7468			2,686,700.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.7365			2,684,125.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7945			2,698,625.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7745			2,693,625.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7368			2,684,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.7215			2,680,375.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	300	1,000	300,000.00	10.7300			3,219,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	300	1,000	300,000.00	10.7300			3,219,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	450	1,000	450,000.00	10.7348			4,830,660.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7253			5,362,650.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7303			5,365,150.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7486			5,374,300.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7233			5,361,650.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7248			5,362,400.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7398			5,369,900.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7348			5,367,400.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7253			5,362,650.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7303			5,365,150.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7098			5,354,900.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7486			5,374,300.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7210			5,360,500.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7486			5,374,300.00

\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7486	5,374,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7231	5,361,550.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	10.7489	10,748,900.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	10.7492	10,749,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	10.7492	10,749,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.7492	10,749,200.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.7489	10,748,900.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	10.7492	53,746,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	10.7492	53,746,000.00
Total Futures			27,956		27,956,000.00		300,314,606.40
Total Options							
Total \$ / R Foreign Exchange Future			27,956		27,956,000.00		300,314,606.40

Sep 2014 \$ / R MAXI

\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7198	5,359,900.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7198	5,359,900.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	8	100,000	800,000.00	10.7305	8,584,400.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	8	100,000	800,000.00	10.7305	8,584,400.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	10.8055	10,805,500.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	10.8055	10,805,500.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	10.7305	10,730,500.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	10.8055	10,805,500.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	10.8055	10,805,500.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	10.7305	10,730,500.00
Total Futures			86		8,600,000.00		92,571,600.00
Total Options							
Total \$ / R MAXI Foreign Exchange Future			86		8,600,000.00		92,571,600.00

Sep 2014 £ / R

£ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	18.3150	91,575.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	18.3150	91,575.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	18.3166	183,166.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	18.3166	183,166.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	18.3070	1,830,700.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	18.3070	1,830,700.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			230		230,000.00				4,210,882.00
Total Options									
Total £ / R Foreign Exchange Future			230		230,000.00				4,210,882.00
Sep 2014 € / R									
€ / R 15/09/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	14.5122			29,024.40
€ / R 15/09/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.5122			29,024.40
€ / R 15/09/2014 Foreign Exchange Future		Sell	6	1,000	6,000.00	14.4988			86,992.80
€ / R 15/09/2014 Foreign Exchange Future		Buy	6	1,000	6,000.00	14.4988			86,992.80
€ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.5200			363,000.00
€ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.5200			363,000.00
Total Futures			66		66,000.00				958,034.40
Total Options									
Total € / R Foreign Exchange Future			66		66,000.00				958,034.40
Sep 2014 CAD/ R									
CAD/ R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	9.9472			248,680.00
CAD/ R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	9.9472			248,680.00
CAD/ R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	9.9472			248,680.00
Total Futures			75		75,000.00				746,040.00
Total Options									
Total CAD/ R Foreign Exchange Future			75		75,000.00				746,040.00
Dec 2014 \$ / R									
\$ / R 12/12/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	10.8990			108,990.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	10.9069			109,069.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	10.9069			109,069.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	10.8990			108,990.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	300	1,000	300,000.00	10.9055			3,271,650.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	300	1,000	300,000.00	10.9055			3,271,650.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	300	1,000	300,000.00	10.9055			3,271,650.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	300	1,000	300,000.00	10.9055			3,271,650.00

\$ / R 12/12/2014 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.9075	10,907,500.00
Total Futures		2,240		2,240,000.00		24,430,218.00
Total Options						
Total \$ / R Foreign Exchange Future		2,240		2,240,000.00		24,430,218.00

Dec 2014 € / R

€ / R 12/12/2014 Foreign Exchange Future	Sell	35	1,000	35,000.00	14.7646	516,761.00
€ / R 12/12/2014 Foreign Exchange Future	Buy	35	1,000	35,000.00	14.7646	516,761.00
€ / R 12/12/2014 Foreign Exchange Future	Sell	150	1,000	150,000.00	14.7485	2,212,275.00
€ / R 12/12/2014 Foreign Exchange Future	Buy	150	1,000	150,000.00	14.7485	2,212,275.00
€ / R 12/12/2014 Foreign Exchange Future	Sell	400	1,000	400,000.00	14.7485	5,899,400.00
€ / R 12/12/2014 Foreign Exchange Future	Buy	400	1,000	400,000.00	14.7485	5,899,400.00
Total Futures		1,170		1,170,000.00		17,256,872.00
Total Options						
Total € / R Foreign Exchange Future		1,170		1,170,000.00		17,256,872.00

Mar 2015 \$ / R

\$ / R 16/03/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.0870	110,870.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.0750	110,750.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.0709	110,709.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.0870	110,870.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.0750	110,750.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.0709	110,709.00
Total Futures		60		60,000.00		664,658.00
Total Options						
Total \$ / R Foreign Exchange Future		60		60,000.00		664,658.00

Jun 2015 \$ / R

\$ / R 12/06/2015 Foreign Exchange Future	Sell	200	1,000	200,000.00	11.2436	2,248,720.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	11.2436	2,248,720.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	300	1,000	300,000.00	11.2545	3,376,350.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	300	1,000	300,000.00	11.2545	3,376,350.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	500	1,000	500,000.00	11.2221	5,611,050.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	500	1,000	500,000.00	11.2221	5,611,050.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			2,000		2,000,000.00				22,472,240.00
Total Options									
Total \$ / R Foreign Exchange Future			2,000		2,000,000.00				22,472,240.00
Sep 2015 \$ / R									
\$ / R 14/09/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	11.4520			2,290,400.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	11.4520			2,290,400.00
Total Futures			400		400,000.00				4,580,800.00
Total Options									
Total \$ / R Foreign Exchange Future			400		400,000.00				4,580,800.00
Total Futures			34,331		42,797,480.00				468 205 950.80
Total Options			9,000		9,000,000.00				405 000 000.00
Grand Total for Currency Future Detailed Turnover			43,331		51,797,480.00				873 205 950.80