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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 20/06/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Jun 2014 \$ / R									
\$ / R 20/06/2014 Any day expiry		Sell	5,000	1,000	5,000,000.00	10.7015			53,507,500.00
\$ / R 20/06/2014 Any day expiry		Sell	8,700	1,000	8,700,000.00	10.7015			93,103,050.00
\$ / R 20/06/2014 Any day expiry		Sell	21,300	1,000	21,300,000.00	10.7015			227,941,950.00
\$ / R 20/06/2014 Any day expiry		Buy	35,000	1,000	35,000,000.00	10.7015			374,552,500.00
\$ / R 20/06/2014 Any day expiry		Sell	36,000	1,000	36,000,000.00	10.7015			385,254,000.00
\$ / R 20/06/2014 Any day expiry		Buy	36,000	1,000	36,000,000.00	10.7015			385,254,000.00
		Total Futures	142,000		142,000,000.00				1,519,613,000.00
		Total Options							
		Total \$ / R Any day expiry	142,000		142,000,000.00				1,519,613,000.00

Jun 2014 \$ / R

\$ / R 30/06/2014	Any day expiry	Buy	201	1,000	201,000.00	10.7215	2,155,021.50
\$ / R 30/06/2014	Any day expiry	Sell	201	1,000	201,000.00	10.7215	2,155,021.50
Total Futures			402		402,000.00		4,310,043.00
Total Options							
Total \$ / R Any day expiry			402		402,000.00		4,310,043.00

Sep 2014 \$ / R

\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.8650	10,865.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.8600	10,860.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.8680	10,868.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.8750	10,875.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.8590	10,859.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.8590	10,859.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.8700	21,740.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.8650	21,730.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.8550	21,710.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	10.8400	32,520.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	10.8400	32,520.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.8500	54,250.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.8339	54,169.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.8339	54,169.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.8575	54,287.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.8500	54,250.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	7	1,000	7,000.00	10.8568	75,997.60
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8600	108,600.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8564	108,564.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8570	108,570.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8823	108,823.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8564	108,564.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8540	108,540.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8600	108,600.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8540	108,540.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8570	108,570.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8540	108,540.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8395	108,395.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8502	108,502.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8500	108,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8540	108,540.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8823	108,823.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8500	108,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8655	108,655.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	10.8667	163,000.50

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 15/09/2014 Foreign Exchange Future		Sell	15	1,000	15,000.00	10.8524			162,786.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	15	1,000	15,000.00	10.8524			162,786.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	15	1,000	15,000.00	10.8667			163,000.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.8600			217,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.8699			217,398.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.8699			217,398.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.8699			217,398.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.8401			216,802.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.8401			216,802.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.8600			217,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.8699			217,398.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.8624			271,560.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7335			268,337.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.8462			271,155.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	30	1,000	30,000.00	10.8350			325,050.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	30	1,000	30,000.00	10.8350			325,050.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	35	1,000	35,000.00	10.8443			379,550.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	35	1,000	35,000.00	10.8589			380,061.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	38	1,000	38,000.00	10.8590			412,642.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	41	1,000	41,000.00	10.8302			444,038.20
\$ / R 15/09/2014 Foreign Exchange Future		Buy	41	1,000	41,000.00	10.8302			444,038.20
\$ / R 15/09/2014 Foreign Exchange Future		Sell	41	1,000	41,000.00	10.8302			444,038.20
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7873			539,365.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7735			538,675.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	60	1,000	60,000.00	10.8345			650,070.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	60	1,000	60,000.00	10.8345			650,070.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	70	1,000	70,000.00	10.8537			759,759.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	70	1,000	70,000.00	10.8537			759,759.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.8600			1,086,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.8700			1,087,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.8500			1,085,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	11.0032			1,100,320.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	11.0032			1,100,320.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.8500			1,085,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	181	1,000	181,000.00	10.8638			1,966,347.80
\$ / R 15/09/2014 Foreign Exchange Future		Sell	181	1,000	181,000.00	10.8638			1,966,347.80
\$ / R 15/09/2014 Foreign Exchange Future		Sell	201	1,000	201,000.00	10.8576			2,182,377.60
\$ / R 15/09/2014 Foreign Exchange Future		Buy	225	1,000	225,000.00	10.8335			2,437,537.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	237	1,000	237,000.00	10.8576			2,573,251.20
\$ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.8235			2,705,875.00

\$ / R 15/09/2014	Foreign Exchange Future		Buy	250	1,000	250,000.00	10.8335	2,708,375.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	420	1,000	420,000.00	10.8068	4,538,856.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	420	1,000	420,000.00	10.8068	4,538,856.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	438	1,000	438,000.00	10.8576	4,755,628.80
\$ / R 15/09/2014	Foreign Exchange Future		Buy	450	1,000	450,000.00	10.8735	4,893,075.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	450	1,000	450,000.00	10.8573	4,885,785.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8503	5,425,150.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8635	5,431,750.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8573	5,428,650.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8735	5,436,750.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	560	1,000	560,000.00	10.8068	6,051,808.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	560	1,000	560,000.00	10.8068	6,051,808.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.9201	10,920,100.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.9201	10,920,100.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.9201	10,920,100.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,175	1,000	1,175,000.00	10.8380	12,734,650.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,175	1,000	1,175,000.00	10.8380	12,734,650.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	10.9201	54,600,500.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	10.9201	54,600,500.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	10.9201	54,600,500.00
Total Futures				28,939		28,939,000.00		315,193,712.90
Total Options								
Total \$ / R Foreign Exchange Future				28,939		28,939,000.00		315,193,712.90

Sep 2014 £ / R								
£ / R 15/09/2014	Foreign Exchange Future		Sell	10	1,000	10,000.00	18.4686	184,686.00
£ / R 15/09/2014	Foreign Exchange Future		Buy	10	1,000	10,000.00	18.4686	184,686.00
£ / R 15/09/2014	Foreign Exchange Future		Buy	25	1,000	25,000.00	18.5500	463,750.00
£ / R 15/09/2014	Foreign Exchange Future		Sell	25	1,000	25,000.00	18.5500	463,750.00
£ / R 15/09/2014	Foreign Exchange Future	C	19.48 Sell	238	1,000	238,000.00	83.3000	19,825,400.00
£ / R 15/09/2014	Foreign Exchange Future	C	19.48 Buy	238	1,000	238,000.00	83.3000	19,825,400.00
£ / R 15/09/2014	Foreign Exchange Future	P	17.60 Buy	238	1,000	238,000.00	83.2700	19,818,260.00
£ / R 15/09/2014	Foreign Exchange Future	P	17.60 Sell	238	1,000	238,000.00	83.2700	19,818,260.00
Total Futures				70		70,000.00		1,296,872.00
Total Options				952		952,000		79,287,320.00
Total £ / R Foreign Exchange Future				1,022		1,022,000.00		80,584,192.00

Sep 2014 € / R								
€ / R 15/09/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.7404	1,474,040.00
€ / R 15/09/2014	Foreign Exchange Future		Sell	100	1,000	100,000.00	14.7404	1,474,040.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			200		200,000.00				2,948,080.00
Total Options									
Total € / R Foreign Exchange Future			200		200,000.00				2,948,080.00
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	11.2250			168,375.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	11.2212			168,318.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	11.2212			168,318.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	11.2250			168,375.00
Total Futures			60		60,000.00				673,386.00
Total Options									
Total \$ / R Foreign Exchange Future			60		60,000.00				673,386.00
Mar 2015 AU\$ / R									
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.3400			1,034,000.00
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.3400			1,034,000.00
Total Futures			200		200,000.00				2,068,000.00
Total Options									
Total AU\$ / R Foreign Exchange Future			200		200,000.00				2,068,000.00
Jun 2015 \$ / R									
\$ / R 15/06/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	11.3980			2,849,500.00
\$ / R 15/06/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	11.3980			2,849,500.00
Total Futures			500		500,000.00				5,699,000.00
Total Options									
Total \$ / R Foreign Exchange Future			500		500,000.00				5,699,000.00

Total Futures	172,371	172,371,000.00	1 851 802 093.90
Total Options	952	952,000.00	79 287 320.00
Grand Total for Currency Future Detailed Turnover	173,323	173,323,000.00	1 931 089 413.90