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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 07/07/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Jul 2014 \$ / R									
\$ / R 07/07/2014 Any day expiry		Buy	5,000	1,000	5,000,000.00	10.8140			54,070,000.00
\$ / R 07/07/2014 Any day expiry		Sell	5,000	1,000	5,000,000.00	10.8140			54,070,000.00
		Total Futures	10,000		10,000,000.00				108,140,000.00
		Total Options							
		Total \$ / R Any day expiry	10,000		10,000,000.00				108,140,000.00
Sep 2014 \$ / R									
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.9100			10,910.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.9464			10,946.40
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.9356			10,935.60
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.9356			10,935.60

\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.9385	10,938.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.9300	10,930.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.9100	10,910.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	10.9382	32,814.60
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.9288	54,644.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.9288	54,644.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	7	1,000	7,000.00	10.9203	76,442.10
\$ / R 15/09/2014	Foreign Exchange Future	Buy	7	1,000	7,000.00	10.9203	76,442.10
\$ / R 15/09/2014	Foreign Exchange Future	Sell	9	1,000	9,000.00	10.9066	98,159.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	9	1,000	9,000.00	10.9066	98,159.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.9300	109,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.9300	109,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.9400	109,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.9400	109,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.9068	109,068.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.9068	109,068.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	11	1,000	11,000.00	10.9300	120,230.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	11	1,000	11,000.00	10.9300	120,230.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	10.9268	163,902.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	10.9268	163,902.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.9499	218,998.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.9499	218,998.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.9277	218,554.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.9277	218,554.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	24	1,000	24,000.00	10.9385	262,524.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	24	1,000	24,000.00	10.9385	262,524.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.9287	273,217.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.9287	273,217.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.9244	273,110.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.9361	273,402.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.9287	273,217.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.9294	546,470.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.9063	545,315.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.9294	546,470.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.9063	545,315.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	75	1,000	75,000.00	10.9250	819,375.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	75	1,000	75,000.00	10.9250	819,375.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.9255	1,092,550.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.9255	1,092,550.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	470	1,000	470,000.00	10.9312	5,137,664.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	470	1,000	470,000.00	10.9261	5,135,267.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	470	1,000	470,000.00	10.9312	5,137,664.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	470	1,000	470,000.00	10.9261	5,135,267.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.9507	5,475,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.9507	5,475,350.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			3,847		3,847,000.00				42,061,910.70
Total Options									
Total \$ / R Foreign Exchange Future			3,847		3,847,000.00				42,061,910.70

Sep 2014 \$ / R MAXI

\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	3	100,000	300,000.00	10.9490			3,284,700.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	3	100,000	300,000.00	10.9490			3,284,700.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	4	100,000	400,000.00	10.9490			4,379,600.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	4	100,000	400,000.00	10.9490			4,379,600.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.9317			5,465,850.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.9317			5,465,850.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	6	100,000	600,000.00	10.9360			6,561,600.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	6	100,000	600,000.00	10.9360			6,561,600.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	7	100,000	700,000.00	10.9360			7,655,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	7	100,000	700,000.00	10.9275			7,649,250.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	7	100,000	700,000.00	10.9275			7,649,250.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	7	100,000	700,000.00	10.9490			7,664,300.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	7	100,000	700,000.00	10.9360			7,655,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	8	100,000	800,000.00	10.9275			8,742,000.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	8	100,000	800,000.00	10.9275			8,742,000.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	13	100,000	1,300,000.00	10.9360			14,216,800.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	15	100,000	1,500,000.00	10.9275			16,391,250.00
Total Futures			115		11,500,000.00				125,748,750.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			115		11,500,000.00				125,748,750.00

Sep 2014 £ / R

£ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	18.7500			93,750.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	18.7500			93,750.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	18.7440			187,440.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	18.7440			187,440.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	18.6900			280,350.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	18.6900			280,350.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	17	1,000	17,000.00	18.7080			318,036.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	17	1,000	17,000.00	18.7080			318,036.00

£ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	18.7145	935,725.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	18.7145	935,725.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	18.6891	1,868,910.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	18.6891	1,868,910.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	985	1,000	985,000.00	18.7430	18,461,855.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	985	1,000	985,000.00	18.7430	18,461,855.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	18.6908	18,690,800.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	18.6908	18,690,800.00

Total Futures **4,364** **4,364,000.00** **81,673,732.00**

Total Options

Total £ / R Foreign Exchange Future **4,364** **4,364,000.00** **81,673,732.00**

Sep 2014 € / R

€ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.8176	1,481,760.00
€ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.8176	1,481,760.00

Total Futures **200** **200,000.00** **2,963,520.00**

Total Options

Total € / R Foreign Exchange Future **200** **200,000.00** **2,963,520.00**

Sep 2014 AU\$ / R

AU\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.1490	1,014,900.00
AU\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.1490	1,014,900.00
AU\$ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	10.1800	2,545,000.00
AU\$ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	10.1800	2,545,000.00

Total Futures **700** **700,000.00** **7,119,800.00**

Total Options

Total AU\$ / R Foreign Exchange Future **700** **700,000.00** **7,119,800.00**

Dec 2014 \$ / R

\$ / R 12/12/2014	Foreign Exchange Future	Buy	7	1,000	7,000.00	11.0921	77,644.70
\$ / R 12/12/2014	Foreign Exchange Future	Sell	7	1,000	7,000.00	11.0921	77,644.70
\$ / R 12/12/2014	Foreign Exchange Future	Buy	9	1,000	9,000.00	11.1153	100,037.70
\$ / R 12/12/2014	Foreign Exchange Future	Sell	9	1,000	9,000.00	11.0883	99,794.70
\$ / R 12/12/2014	Foreign Exchange Future	Buy	9	1,000	9,000.00	11.0883	99,794.70
\$ / R 12/12/2014	Foreign Exchange Future	Sell	9	1,000	9,000.00	11.1153	100,037.70
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1200	111,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1298	111,298.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 12/12/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.1200			111,200.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.1298			111,298.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	11.1116			1,111,160.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	11.1116			1,111,160.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.1068			5,553,400.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.1225			5,561,250.00
		Total Futures	1,290		1,290,000.00				14,336,920.20
		Total Options							
		Total \$ / R Foreign Exchange Future	1,290		1,290,000.00				14,336,920.20
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Dec 2014 € / R									
€ / R 12/12/2014 Foreign Exchange Future		Buy	76	1,000	76,000.00	15.0755			1,145,738.00
€ / R 12/12/2014 Foreign Exchange Future		Sell	76	1,000	76,000.00	15.0755			1,145,738.00
€ / R 12/12/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	15.0696			1,506,960.00
€ / R 12/12/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	15.0696			1,506,960.00
€ / R 12/12/2014 Foreign Exchange Future		Buy	147	1,000	147,000.00	15.0755			2,216,098.50
€ / R 12/12/2014 Foreign Exchange Future		Sell	147	1,000	147,000.00	15.0755			2,216,098.50
€ / R 12/12/2014 Foreign Exchange Future		Buy	795	1,000	795,000.00	15.0755			11,985,022.50
€ / R 12/12/2014 Foreign Exchange Future		Sell	795	1,000	795,000.00	15.0755			11,985,022.50
		Total Futures	2,236		2,236,000.00				33,707,638.00
		Total Options							
		Total € / R Foreign Exchange Future	2,236		2,236,000.00				33,707,638.00
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Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	11.2860			2,257,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	310	1,000	310,000.00	11.2859			3,498,629.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	510	1,000	510,000.00	11.2859			5,755,809.00
		Total Futures	1,020		1,020,000.00				11,511,638.00
		Total Options							
		Total \$ / R Foreign Exchange Future	1,020		1,020,000.00				11,511,638.00
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Jun 2015 \$ / R									

\$ / R 12/06/2015 Foreign Exchange Future	Sell	450	1,000	450,000.00	11.4725	5,162,625.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	450	1,000	450,000.00	11.4725	5,162,625.00
Total Futures		900		900,000.00		10,325,250.00
Total Options						
Total \$ / R Foreign Exchange Future		900		900,000.00		10,325,250.00
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Total Futures		24,672		36,057,000.00		437 589 158.90
Total Options						
Grand Total for Currency Future Detailed Turnover		24,672		36,057,000.00		437 589 158.90