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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 26/08/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Sep 2014 \$ / R									
\$ / R 15/09/2014 Foreign Exchange Future		Buy	3	1,000	3,000.00	10.7188			32,156.40
\$ / R 15/09/2014 Foreign Exchange Future		Buy	3	1,000	3,000.00	10.7188			32,156.40
\$ / R 15/09/2014 Foreign Exchange Future		Sell	3	1,000	3,000.00	10.7188			32,156.40
\$ / R 15/09/2014 Foreign Exchange Future		Sell	3	1,000	3,000.00	10.7188			32,156.40
\$ / R 15/09/2014 Foreign Exchange Future		Sell	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	4	1,000	4,000.00	10.7050			42,820.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	5	1,000	5,000.00	10.7155			53,577.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	5	1,000	5,000.00	10.7078			53,539.00

\$ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	10.7078	53,539.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	10.7155	53,577.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	6	1,000	6,000.00	10.7188	64,312.80
\$ / R 15/09/2014	Foreign Exchange Future	Buy	9	1,000	9,000.00	10.7098	96,388.20
\$ / R 15/09/2014	Foreign Exchange Future	Sell	9	1,000	9,000.00	10.7098	96,388.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7050	107,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7050	107,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7010	107,010.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7020	107,020.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7020	107,020.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7028	107,028.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7028	107,028.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7010	107,010.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7111	107,111.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7111	107,111.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	16	1,000	16,000.00	10.7218	171,548.80
\$ / R 15/09/2014	Foreign Exchange Future	Buy	16	1,000	16,000.00	10.7218	171,548.80
\$ / R 15/09/2014	Foreign Exchange Future	Sell	17	1,000	17,000.00	10.7181	182,207.70
\$ / R 15/09/2014	Foreign Exchange Future	Buy	17	1,000	17,000.00	10.7098	182,066.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	17	1,000	17,000.00	10.7098	182,066.60
\$ / R 15/09/2014	Foreign Exchange Future	Buy	17	1,000	17,000.00	10.7181	182,207.70
\$ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.7017	214,034.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.7017	214,034.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	10.7017	214,034.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	10.7165	214,330.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	26	1,000	26,000.00	10.7050	278,330.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	58	1,000	58,000.00	10.7332	622,525.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	58	1,000	58,000.00	10.7332	622,525.60
\$ / R 15/09/2014	Foreign Exchange Future	Buy	58	1,000	58,000.00	10.7332	622,525.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	67	1,000	67,000.00	10.7095	717,536.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	67	1,000	67,000.00	10.7095	717,536.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	70	1,000	70,000.00	10.7002	749,014.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	70	1,000	70,000.00	10.7002	749,014.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	84	1,000	84,000.00	10.7098	899,623.20
\$ / R 15/09/2014	Foreign Exchange Future	Sell	84	1,000	84,000.00	10.7098	899,623.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	105	1,000	105,000.00	10.7337	1,127,038.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	105	1,000	105,000.00	10.7337	1,127,038.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	140	1,000	140,000.00	10.7098	1,499,372.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	140	1,000	140,000.00	10.7098	1,499,372.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	180	1,000	180,000.00	10.7165	1,928,970.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	10.7165	2,143,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	220	1,000	220,000.00	10.7165	2,357,630.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	10.7098	2,677,450.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	300	1,000	300,000.00	10.7144	3,214,320.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	300	1,000	300,000.00	10.7144	3,214,320.00

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	337	1,000	337,000.00	10.7223			3,613,415.10
\$ / R 15/09/2014	Foreign Exchange Future	Sell	337	1,000	337,000.00	10.7223			3,613,415.10
\$ / R 15/09/2014	Foreign Exchange Future	Sell	433	1,000	433,000.00	10.7218			4,642,539.40
\$ / R 15/09/2014	Foreign Exchange Future	Sell	433	1,000	433,000.00	10.7294			4,645,830.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	433	1,000	433,000.00	10.7218			4,642,539.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	433	1,000	433,000.00	10.7294			4,645,830.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	495	1,000	495,000.00	10.7091			5,301,004.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	495	1,000	495,000.00	10.7091			5,301,004.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7117			5,355,850.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7121			5,356,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7121			5,356,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7296			5,364,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7296			5,364,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7201			5,360,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7176			5,358,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7163			5,358,150.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7212			5,360,600.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7133			5,356,650.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7141			5,357,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7295			5,364,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7080			5,354,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7156			5,357,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7296			5,364,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7145			5,357,250.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7141			5,357,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7178			5,358,900.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7188			5,359,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7133			5,356,650.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7296			5,364,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7176			5,358,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7163			5,358,150.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7296			5,364,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7295			5,364,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7296			5,364,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7094			5,354,700.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7141			5,357,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7141			5,357,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7145			5,357,250.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7212			5,360,600.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7156			5,357,800.00

\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7010	5,350,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7080	5,354,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7117	5,355,850.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7178	5,358,900.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7188	5,359,400.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7059	5,352,950.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7142	5,357,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7121	5,356,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7121	5,356,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7201	5,360,050.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7059	5,352,950.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7142	5,357,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7029	5,351,450.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7094	5,354,700.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.6969	10,696,900.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	10.6969	10,696,900.00

Total Futures			31,346		31,346,000.00		335,884,517.60
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Total Options

Total \$ / R Foreign Exchange Future			31,346		31,346,000.00		335,884,517.60
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Sep 2014 \$ / R MAXI

\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7085	5,354,250.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7178	5,358,900.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7085	5,354,250.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7178	5,358,900.00

Total Futures			20		2,000,000.00		21,426,300.00
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Total Options

Total \$ / R MAXI Foreign Exchange Future			20		2,000,000.00		21,426,300.00
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Sep 2014 £ / R

£ / R 15/09/2014	Foreign Exchange Future	Sell	4	1,000	4,000.00	17.7566	71,026.40
£ / R 15/09/2014	Foreign Exchange Future	Buy	4	1,000	4,000.00	17.7566	71,026.40
£ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	17.7500	88,750.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	17.7500	88,750.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	17.7513	4,437,825.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.7513	4,437,825.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	996	1,000	996,000.00	17.7596	17,688,561.60
£ / R 15/09/2014	Foreign Exchange Future	Buy	996	1,000	996,000.00	17.7596	17,688,561.60

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			2,510		2,510,000.00				44,572,326.00
Total Options									
Total £ / R Foreign Exchange Future			2,510		2,510,000.00				44,572,326.00
Sep 2014 € / R									
€ / R 15/09/2014		Foreign Exchange Future		Sell	5	1,000	5,000.00	14.1350	70,675.00
€ / R 15/09/2014		Foreign Exchange Future		Buy	5	1,000	5,000.00	14.1350	70,675.00
€ / R 15/09/2014		Foreign Exchange Future		Sell	250	1,000	250,000.00	14.1373	3,534,325.00
€ / R 15/09/2014		Foreign Exchange Future		Sell	250	1,000	250,000.00	14.1460	3,536,500.00
€ / R 15/09/2014		Foreign Exchange Future		Buy	250	1,000	250,000.00	14.1373	3,534,325.00
€ / R 15/09/2014		Foreign Exchange Future		Buy	250	1,000	250,000.00	14.1460	3,536,500.00
Total Futures			1,010		1,010,000.00				14,283,000.00
Total Options									
Total € / R Foreign Exchange Future			1,010		1,010,000.00				14,283,000.00
Dec 2014 \$ / R									
\$ / R 12/12/2014		Foreign Exchange Future		Buy	7	1,000	7,000.00	10.8840	76,188.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	7	1,000	7,000.00	10.8840	76,188.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	10	1,000	10,000.00	10.8960	108,960.00
\$ / R 12/12/2014		Foreign Exchange Future		Buy	10	1,000	10,000.00	10.8746	108,746.00
\$ / R 12/12/2014		Foreign Exchange Future		Buy	10	1,000	10,000.00	10.8814	108,814.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	10	1,000	10,000.00	10.8746	108,746.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	10	1,000	10,000.00	10.8814	108,814.00
\$ / R 12/12/2014		Foreign Exchange Future		Buy	10	1,000	10,000.00	10.8960	108,960.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	10	1,000	10,000.00	10.8746	108,746.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	10	1,000	10,000.00	10.8814	108,814.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	400	1,000	400,000.00	10.8700	4,348,000.00
\$ / R 12/12/2014		Foreign Exchange Future		Buy	400	1,000	400,000.00	10.8700	4,348,000.00
\$ / R 12/12/2014		Foreign Exchange Future		Buy	400	1,000	400,000.00	10.8700	4,348,000.00
\$ / R 12/12/2014		Foreign Exchange Future		Buy	438	1,000	438,000.00	10.8788	4,764,914.40
\$ / R 12/12/2014		Foreign Exchange Future		Sell	438	1,000	438,000.00	10.8788	4,764,914.40
\$ / R 12/12/2014		Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8774	5,438,700.00
\$ / R 12/12/2014		Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8755	5,437,750.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8774	5,438,700.00
\$ / R 12/12/2014		Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8755	5,437,750.00

\$ / R 12/12/2014 Foreign Exchange Future	Sell	500	1,000	500,000.00	10.8876	5,443,800.00
\$ / R 12/12/2014 Foreign Exchange Future	Sell	500	1,000	500,000.00	10.8845	5,442,250.00
\$ / R 12/12/2014 Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8876	5,443,800.00
\$ / R 12/12/2014 Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8845	5,442,250.00
Total Futures		6,170		6,170,000.00		67,121,804.80
Total Options						
Total \$ / R Foreign Exchange Future		6,170		6,170,000.00		67,121,804.80

Dec 2014 \$ / R MAXI

\$ / R MAXI 12/12/2014 Foreign Exchange Future	Sell	5	100,000	500,000.00	10.8991	5,449,550.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future	Buy	5	100,000	500,000.00	10.8991	5,449,550.00
Total Futures		10		1,000,000.00		10,899,100.00
Total Options						
Total \$ / R MAXI Foreign Exchange Future		10		1,000,000.00		10,899,100.00

Mar 2015 \$ / R

\$ / R 16/03/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.0500	110,500.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.0500	110,500.00
Total Futures		20		20,000.00		221,000.00
Total Options						
Total \$ / R Foreign Exchange Future		20		20,000.00		221,000.00

Jun 2015 \$ / R

\$ / R 12/06/2015 Foreign Exchange Future	Buy	600	1,000	600,000.00	11.2161	6,729,660.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	600	1,000	600,000.00	11.2161	6,729,660.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	600	1,000	600,000.00	11.2161	6,729,660.00
Total Futures		1,800		1,800,000.00		20,188,980.00
Total Options						
Total \$ / R Foreign Exchange Future		1,800		1,800,000.00		20,188,980.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			42,886		45,856,000.00				514 597 028.40
Total Options									
Grand Total for Currency Future Detailed Turnover			42,886		45,856,000.00				514 597 028.40