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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 03/11/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Dec 2014 \$ / R									
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.1168			11,116.80
\$ / R 12/12/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.1168			11,116.80
\$ / R 12/12/2014 Foreign Exchange Future		Buy	4	1,000	4,000.00	11.1098			44,439.20
\$ / R 12/12/2014 Foreign Exchange Future		Sell	4	1,000	4,000.00	11.1098			44,439.20
\$ / R 12/12/2014 Foreign Exchange Future		Buy	5	1,000	5,000.00	11.1517			55,758.50
\$ / R 12/12/2014 Foreign Exchange Future		Sell	5	1,000	5,000.00	11.1200			55,600.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	5	1,000	5,000.00	11.1517			55,758.50
\$ / R 12/12/2014 Foreign Exchange Future		Buy	5	1,000	5,000.00	11.1200			55,600.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	6	1,000	6,000.00	11.1381			66,828.60
\$ / R 12/12/2014 Foreign Exchange Future		Sell	6	1,000	6,000.00	11.1381			66,828.60
\$ / R 12/12/2014 Foreign Exchange Future		Buy	8	1,000	8,000.00	11.1413			89,130.40
\$ / R 12/12/2014 Foreign Exchange Future		Sell	8	1,000	8,000.00	11.1413			89,130.40
\$ / R 12/12/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.1500			111,500.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.1500			111,500.00

\$ / R 12/12/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.1481	167,221.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.1481	167,221.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	17	1,000	17,000.00	11.1210	189,057.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	17	1,000	17,000.00	11.1210	189,057.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.1198	222,396.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.1198	222,396.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.1500	223,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.1500	334,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	30	1,000	30,000.00	11.1500	334,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.1500	334,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	40	1,000	40,000.00	11.1135	444,540.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	40	1,000	40,000.00	11.1135	444,540.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.1419	557,095.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.1419	557,095.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.1399	556,995.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.1399	556,995.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1500	1,115,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.1472	1,114,720.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1472	1,114,720.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1159	1,111,590.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.1145	1,111,450.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1145	1,111,450.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.1159	1,111,590.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1472	1,114,720.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.1280	1,112,800.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1402	1,114,020.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1222	1,112,220.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1280	1,112,800.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.1402	1,114,020.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.1410	2,228,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.1124	2,222,480.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.1410	2,228,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.1124	2,222,480.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	220	1,000	220,000.00	11.1373	2,450,206.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	220	1,000	220,000.00	11.1373	2,450,206.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1442	5,572,100.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.1114	5,555,700.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1431	5,571,550.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1421	5,571,050.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1075	5,553,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1114	5,555,700.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1404	5,570,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.1075	5,553,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	600	1,000	600,000.00	11.1200	6,672,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	600	1,000	600,000.00	11.1200	6,672,000.00

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	C	11.25 Buy	670	1,000	670,000.00	98.5100			66,001,700.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.75 Sell	670	1,000	670,000.00	22.3900			15,001,300.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.25 Buy	670	1,000	670,000.00	95.0000			63,650,000.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.25 Sell	670	1,000	670,000.00	95.0000			63,650,000.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.75 Sell	670	1,000	670,000.00	30.0000			20,100,000.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.75 Buy	670	1,000	670,000.00	30.0000			20,100,000.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.1428			11,142,800.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.1428			11,142,800.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.30 Sell	1,000	1,000	1,000,000.00	112.0000			112,000,000.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.30 Buy	1,000	1,000	1,000,000.00	112.0000			112,000,000.00
\$ / R 12/12/2014 Foreign Exchange Future	C	11.30 Sell	1,000	1,000	1,000,000.00	112.0000			112,000,000.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	11.1145			16,671,750.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	11.1145			16,671,750.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1,600	1,000	1,600,000.00	11.1145			17,783,200.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1,800	1,000	1,800,000.00	11.1539			20,077,020.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	1,800	1,000	1,800,000.00	11.1439			20,059,020.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1,800	1,000	1,800,000.00	11.1439			20,059,020.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.1571			22,314,200.00
Total Futures			22,312		22,312,000.00				248,412,088.00
Total Options			7,020		7,020,000				584,503,000.00
Total \$ / R Foreign Exchange Future			29,332		29,332,000.00				832,915,088.00

Dec 2014 \$ / R MAXI

\$ / R MAXI 12/12/2014 Foreign Exchange Future		Sell	4	100,000	400,000.00	11.1346			4,453,840.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Buy	4	100,000	400,000.00	11.1346			4,453,840.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Sell	6	100,000	600,000.00	11.1358			6,681,480.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Buy	6	100,000	600,000.00	11.1358			6,681,480.00
Total Futures			20		2,000,000.00				22,270,640.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			20		2,000,000.00				22,270,640.00

Dec 2014 £ / R

£ / R 12/12/2014 Foreign Exchange Future		Sell	200	1,000	200,000.00	17.7821			3,556,420.00
£ / R 12/12/2014 Foreign Exchange Future		Sell	200	1,000	200,000.00	17.7755			3,555,100.00
£ / R 12/12/2014 Foreign Exchange Future		Buy	200	1,000	200,000.00	17.7755			3,555,100.00

£ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	17.7821	3,556,420.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	300	1,000	300,000.00	17.7874	5,336,220.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	300	1,000	300,000.00	17.7874	5,336,220.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	400	1,000	400,000.00	17.7700	7,108,000.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	400	1,000	400,000.00	17.7700	7,108,000.00
Total Futures			2,200		2,200,000.00		39,111,480.00

Total Options

Total £ / R Foreign Exchange Future	2,200	2,200,000.00	39,111,480.00
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Dec 2014 € / R

€ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	13.8981	13,898.10
€ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	13.8981	13,898.10
€ / R 12/12/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9384	69,692.00
€ / R 12/12/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.9384	69,692.00
€ / R 12/12/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.8702	277,404.00
€ / R 12/12/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.8702	277,404.00
Total Futures			52		52,000.00		721,988.20

Total Options

Total € / R Foreign Exchange Future	52	52,000.00	721,988.20
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Dec 2014 AU\$ / R

AU\$ / R 12/12/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	9.7100	242,750.00
AU\$ / R 12/12/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	9.7100	242,750.00
Total Futures			50		50,000.00		485,500.00

Total Options

Total AU\$ / R Foreign Exchange Future	50	50,000.00	485,500.00
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Mar 2015 \$ / R

\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.2964	45,185.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	11.2903	45,161.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.2903	45,161.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	11.2964	45,185.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.2643	1,126,430.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.2643	1,126,430.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.2969	1,129,690.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.2900	1,129,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.3159	1,131,590.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 16/03/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	11.2900			1,129,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	11.3159			1,131,590.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	600	1,000	600,000.00	11.3010			6,780,600.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	600	1,000	600,000.00	11.3010			6,780,600.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	885	1,000	885,000.00	11.2865			9,988,552.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	885	1,000	885,000.00	11.2865			9,988,552.50
		Total Futures	3,686		3,686,000.00				41,622,728.60
		Total Options							
		Total \$ / R Foreign Exchange Future	3,686		3,686,000.00				41,622,728.60
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Mar 2015 £ / R									
£ / R 16/03/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	18.0446			3,608,920.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	18.0446			3,608,920.00
		Total Futures	400		400,000.00				7,217,840.00
		Total Options							
		Total £ / R Foreign Exchange Future	400		400,000.00				7,217,840.00
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Mar 2015 € / R									
€ / R 16/03/2015 Foreign Exchange Future		Sell	18	1,000	18,000.00	14.1250			254,250.00
€ / R 16/03/2015 Foreign Exchange Future		Buy	18	1,000	18,000.00	14.1250			254,250.00
		Total Futures	36		36,000.00				508,500.00
		Total Options							
		Total € / R Foreign Exchange Future	36		36,000.00				508,500.00
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Jun 2015 \$ / R									
\$ / R 12/06/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	11.4857			172,285.50
\$ / R 12/06/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	11.4857			172,285.50
\$ / R 12/06/2015 Foreign Exchange Future		Buy	44	1,000	44,000.00	11.4800			505,120.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	44	1,000	44,000.00	11.4800			505,120.00

Total Futures	118	118,000.00	1,354,811.00
Total Options			
Total \$ / R Foreign Exchange Future	118	118,000.00	1,354,811.00

Jun 2015 QUANTO € / \$

QUANTO € / \$ 12/06/2015 Foreign Exchange Future	Buy	100	10,000	1,000,000.00	1.2532	1,253,200.00
QUANTO € / \$ 12/06/2015 Foreign Exchange Future	Sell	100	10,000	1,000,000.00	1.2532	1,253,200.00
Total Futures		200		2,000,000.00		2,506,400.00
Total Options						
Total QUANTO € / \$ Foreign Exchange Future		200		2,000,000.00		2,506,400.00

Dec 2015 \$ / R

\$ / R 11/12/2015 Foreign Exchange Future	Sell	3,459	1,000	3,459,000.00	11.8302	40,920,661.80
\$ / R 11/12/2015 Foreign Exchange Future	Buy	3,459	1,000	3,459,000.00	11.8302	40,920,661.80
\$ / R 11/12/2015 Foreign Exchange Future	Sell	26,541	1,000	26,541,000.00	11.8302	313,985,338.20
\$ / R 11/12/2015 Foreign Exchange Future	Buy	26,541	1,000	26,541,000.00	11.8302	313,985,338.20
\$ / R 11/12/2015 Foreign Exchange Future	Sell	30,000	1,000	30,000,000.00	11.8252	354,756,000.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	30,000	1,000	30,000,000.00	11.8302	354,906,000.00
Total Futures		120,000		120,000,000.00		1,419,474,000.00
Total Options						
Total \$ / R Foreign Exchange Future		120,000		120,000,000.00		1,419,474,000.00

Dec 2015 NGN / R

NGN / R 11/12/2015 Foreign Exchange Future	Sell	6,503	100,000	650,300,000.00	0.0629	40,903,870.00
NGN / R 11/12/2015 Foreign Exchange Future	Buy	6,503	100,000	650,300,000.00	0.0629	40,903,870.00
NGN / R 11/12/2015 Foreign Exchange Future	Sell	49,897	100,000	4,989,700,000.00	0.0629	313,852,130.00
NGN / R 11/12/2015 Foreign Exchange Future	Buy	49,897	100,000	4,989,700,000.00	0.0629	313,852,130.00
NGN / R 11/12/2015 Foreign Exchange Future	Buy	56,400	100,000	5,640,000,000.00	0.0629	354,756,000.00
NGN / R 11/12/2015 Foreign Exchange Future	Buy	56,400	100,000	5,640,000,000.00	0.0629	354,756,000.00
Total Futures		225,600		22,560,000,000.00		1,419,024,000.00
Total Options						
Total NGN / R Foreign Exchange Future		225,600		22,560,000,000.00		1,419,024,000.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			374,674		22,712,854,000.00				3 202 709 975.80
Total Options			7,020		7,020,000.00				584 503 000.00
Grand Total for Currency Future Detailed Turnover			381,694		22,719,874,000.00				3 787 212 975.80