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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 16/07/2014

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 16/07/2014 Any day expiry		Buy	5,000	1,000	5,000,000.00	10.6773			53,386,500.00
\$ / R 16/07/2014 Any day expiry		Sell	5,000	1,000	5,000,000.00	10.6773			53,386,500.00
		Total Futures	10,000		10,000,000.00				106,773,000.00
		Total Options							
		Total \$ / R Any day expiry	10,000		10,000,000.00				106,773,000.00
Jul 2014 \$ / R									
\$ / R 30/07/2014 Any day expiry	C	10.71 Buy	14,000	1,000	14,000,000.00	99.3600			1,391,040,000.00
\$ / R 30/07/2014 Any day expiry	C	10.71 Sell	14,000	1,000	14,000,000.00	99.3600			1,391,040,000.00

Total Futures	0	0.00	0.00
Total Options	28,000	28,000,000	2,782,080,000.00
Total \$ / R Any day expiry	28,000	28,000,000.00	2,782,080,000.00

Sep 2014 \$ / R

\$ / R 15/09/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.8052	10,805.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.8052	10,805.20
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7790	21,558.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7888	21,577.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.7911	21,582.20
\$ / R 15/09/2014	Foreign Exchange Future	Sell	2	1,000	2,000.00	10.8132	21,626.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7790	21,558.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.8132	21,626.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7911	21,582.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	2	1,000	2,000.00	10.7888	21,577.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	4	1,000	4,000.00	10.7823	43,129.20
\$ / R 15/09/2014	Foreign Exchange Future	Buy	4	1,000	4,000.00	10.7823	43,129.20
\$ / R 15/09/2014	Foreign Exchange Future	Sell	6	1,000	6,000.00	10.8050	64,830.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	6	1,000	6,000.00	10.7904	64,742.40
\$ / R 15/09/2014	Foreign Exchange Future	Buy	7	1,000	7,000.00	10.7958	75,570.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	7	1,000	7,000.00	10.7958	75,570.60
\$ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7750	107,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7750	107,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7721	269,302.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.7721	269,302.50
\$ / R 15/09/2014	Foreign Exchange Future	Buy	35	1,000	35,000.00	10.8038	378,133.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	35	1,000	35,000.00	10.8038	378,133.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	44	1,000	44,000.00	10.8085	475,574.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.7963	539,815.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8087	540,435.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.7963	539,815.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.8087	540,435.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8132	540,660.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.8106	1,081,060.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.7600	1,076,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.7600	1,076,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.7600	1,076,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.8062	1,080,620.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.8062	1,080,620.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	125	1,000	125,000.00	10.7888	1,348,600.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	125	1,000	125,000.00	10.8100	1,351,250.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	125	1,000	125,000.00	10.8100	1,351,250.00

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		Sell	125	1,000	125,000.00	10.7888			1,348,600.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	125	1,000	125,000.00	10.8100			1,351,250.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	150	1,000	150,000.00	10.8043			1,620,645.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	150	1,000	150,000.00	10.7935			1,619,025.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	150	1,000	150,000.00	10.7935			1,619,025.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	163	1,000	163,000.00	10.8373			1,766,479.90
\$ / R 15/09/2014 Foreign Exchange Future		Buy	163	1,000	163,000.00	10.8373			1,766,479.90
\$ / R 15/09/2014 Foreign Exchange Future		Sell	200	1,000	200,000.00	10.8303			2,166,060.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	215	1,000	215,000.00	10.7888			2,319,592.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	215	1,000	215,000.00	10.7888			2,319,592.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	265	1,000	265,000.00	10.8011			2,862,291.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	265	1,000	265,000.00	10.7750			2,855,375.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	265	1,000	265,000.00	10.8011			2,862,291.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	265	1,000	265,000.00	10.7750			2,855,375.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	359	1,000	359,000.00	10.7888			3,873,179.20
\$ / R 15/09/2014 Foreign Exchange Future		Sell	400	1,000	400,000.00	10.7888			4,315,520.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	450	1,000	450,000.00	10.7870			4,854,150.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	450	1,000	450,000.00	10.7870			4,854,150.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	493	1,000	493,000.00	10.7984			5,323,611.20
\$ / R 15/09/2014 Foreign Exchange Future		Sell	493	1,000	493,000.00	10.7984			5,323,611.20
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7840			5,392,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7987			5,399,350.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7803			5,390,150.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7987			5,399,350.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7840			5,392,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7803			5,390,150.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1,989	1,000	1,989,000.00	10.7925			21,466,282.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1,989	1,000	1,989,000.00	10.7825			21,446,392.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1,989	1,000	1,989,000.00	10.7825			21,446,392.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1,989	1,000	1,989,000.00	10.7825			21,446,392.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1,989	1,000	1,989,000.00	10.7925			21,466,282.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	10.8303			21,660,600.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	2,200	1,000	2,200,000.00	10.8303			23,826,660.00
Total Futures			23,967		23,967,000.00				258,768,081.70
Total Options									
Total \$ / R Foreign Exchange Future			23,967		23,967,000.00				258,768,081.70

Sep 2014 \$ / R MAXI

\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7989	5,399,450.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7982	5,399,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7942	5,397,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.8091	5,404,550.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7982	5,399,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7834	5,391,700.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7989	5,399,450.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7808	5,390,400.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.8091	5,404,550.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7982	5,399,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7834	5,391,700.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.8075	5,403,750.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.8075	5,403,750.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7942	5,397,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	10.7982	5,399,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	10.7808	5,390,400.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	6	100,000	600,000.00	10.8075	6,484,500.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	6	100,000	600,000.00	10.8075	6,484,500.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	10.7980	10,798,000.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	10.7972	10,797,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	10.7971	10,797,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	10.7971	10,797,100.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	10.7980	10,798,000.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	10.7972	10,797,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future	Sell	11	100,000	1,100,000.00	10.8075	11,888,250.00

Total Futures

163

16,300,000.00

176,012,150.00

Total Options

Total \$ / R MAXI Foreign Exchange Future

163

16,300,000.00

176,012,150.00

Sep 2014 £ / R

£ / R 15/09/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	18.4766	55,429.80
£ / R 15/09/2014	Foreign Exchange Future	Buy	3	1,000	3,000.00	18.4766	55,429.80
£ / R 15/09/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	18.4656	92,328.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	18.4656	92,328.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.5070	4,626,750.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.5040	4,626,000.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.4852	4,621,300.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.5040	4,626,000.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.4852	4,621,300.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.5070	4,626,750.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	18.5069	9,253,450.00

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		Sell	500	1,000	500,000.00		18.5069		9,253,450.00
Total Futures			2,516		2,516,000.00				46,550,515.60
Total Options									
Total £ / R Foreign Exchange Future			2,516		2,516,000.00				46,550,515.60

Sep 2014 € / R

€ / R 15/09/2014 Foreign Exchange Future		Sell	9	1,000	9,000.00		14.7222		132,499.80
€ / R 15/09/2014 Foreign Exchange Future		Buy	9	1,000	9,000.00		14.7222		132,499.80
€ / R 15/09/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00		14.6391		7,319,550.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00		14.6391		7,319,550.00
€ / R 15/09/2014 Foreign Exchange Future		Buy	995	1,000	995,000.00		14.6260		14,552,870.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	995	1,000	995,000.00		14.6360		14,562,820.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	995	1,000	995,000.00		14.6360		14,562,820.00
€ / R 15/09/2014 Foreign Exchange Future		Buy	995	1,000	995,000.00		14.6360		14,562,820.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	995	1,000	995,000.00		14.6260		14,552,870.00
Total Futures			5,993		5,993,000.00				87,698,299.60
Total Options									
Total € / R Foreign Exchange Future			5,993		5,993,000.00				87,698,299.60

Dec 2014 \$ / R

\$ / R 12/12/2014 Foreign Exchange Future		Buy	6	1,000	6,000.00		10.9702		65,821.20
\$ / R 12/12/2014 Foreign Exchange Future		Sell	6	1,000	6,000.00		10.9702		65,821.20
Total Futures			12		12,000.00				131,642.40
Total Options									
Total \$ / R Foreign Exchange Future			12		12,000.00				131,642.40

Dec 2014 \$ / R MAXI

\$ / R MAXI 12/12/2014 Foreign Exchange Future		Sell	5	100,000	500,000.00		10.9861		5,493,050.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Sell	5	100,000	500,000.00		10.9821		5,491,050.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Buy	5	100,000	500,000.00		10.9861		5,493,050.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future		Buy	5	100,000	500,000.00		10.9821		5,491,050.00

Total Futures	20	2,000,000.00	21,968,200.00
Total Options			
Total \$ / R MAXI Foreign Exchange Future	20	2,000,000.00	21,968,200.00
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Mar 2015 AU\$ / R			
AU\$ / R 16/03/2015 Foreign Exchange Future	Sell	6 1,000 6,000.00 10.2583	61,549.80
AU\$ / R 16/03/2015 Foreign Exchange Future	Buy	6 1,000 6,000.00 10.2592	61,555.20
AU\$ / R 16/03/2015 Foreign Exchange Future	Sell	6 1,000 6,000.00 10.2592	61,555.20
AU\$ / R 16/03/2015 Foreign Exchange Future	Buy	6 1,000 6,000.00 10.2583	61,549.80
Total Futures	24	24,000.00	246,210.00
Total Options			
Total AU\$ / R Foreign Exchange Future	24	24,000.00	246,210.00
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Total Futures	42,695	60,812,000.00	698 148 099.30
Total Options	28,000	28,000,000.00	2 782 080 000.00
Grand Total for Currency Future Detailed Turnover	70,695	88,812,000.00	3 480 228 099.30