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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 18/07/2014

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		Sell	1	1,000	1,000.00	10.7700			10,770.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.7700			10,770.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	3	1,000	3,000.00	10.7732			32,319.60
\$ / R 15/09/2014 Foreign Exchange Future		Buy	3	1,000	3,000.00	10.7732			32,319.60
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.7961			215,922.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.7950			215,900.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.7950			215,900.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.7961			215,922.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7966			269,915.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7815			269,537.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.7755			269,387.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7815			269,537.50
\$ / R 15/09/2014 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.7755			269,387.50
\$ / R 15/09/2014 Foreign Exchange Future		Sell	40	1,000	40,000.00	10.7940			431,760.00

\$ / R 15/09/2014	Foreign Exchange Future	Buy	40	1,000	40,000.00	10.7940	431,760.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.8132	540,660.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8070	540,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8070	540,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.8070	540,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.8070	540,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8656	543,280.00
\$ / 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	Sell	75	1,000	75,000.00	10.8746	815,595.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	77	1,000	77,000.00	10.7777	829,882.90
\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.8092	1,080,920.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.7735	1,077,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.7982	1,079,820.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.7735	1,077,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	10.7982	1,079,820.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	10.8092	1,080,920.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	10.7945	2,698,625.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	10.7945	2,698,625.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	10.7845	2,696,125.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	300	1,000	300,000.00	10.7900	3,237,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	350	1,000	350,000.00	10.7961	3,778,635.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	350	1,000	350,000.00	10.7925	3,777,375.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	350	1,000	350,000.00	10.8000	3,780,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	350	1,000	350,000.00	10.8000	3,780,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	350	1,000	350,000.00	10.8000	3,780,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	350	1,000	350,000.00	10.7925	3,777,375.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	350	1,000	350,000.00	10.7961	3,778,635.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	377	1,000	377,000.00	10.7875	4,066,887.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	377	1,000	377,000.00	10.7875	4,066,887.50
\$ / R 15/09/2014	Foreign Exchange Future	Sell	450	1,000	450,000.00	10.7956	4,858,020.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7956	5,397,800.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7807	5,390,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.7907	5,395,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8026	5,401,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.7907	5,395,350.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	675	1,000	675,000.00	10.7746	7,272,855.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	750	1,000	750,000.00	10.7846	8,088,450.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	750	1,000	750,000.00	10.7746	8,080,950.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.8461	10,846,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.8461	10,846,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	10.8461	10,846,100.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	10.8461	54,230,500.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	10.8461	54,230,500.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			23,774		23,774,000.00				257,264,661.10
Total Options									
Total \$ / R Foreign Exchange Future			23,774		23,774,000.00				257,264,661.10
Sep 2014 \$ / R MAXI									
\$ / R MAXI 15/09/2014		Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7776	5,388,800.00
\$ / R MAXI 15/09/2014		Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7966	5,398,300.00
\$ / R MAXI 15/09/2014		Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7966	5,398,300.00
\$ / R MAXI 15/09/2014		Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7776	5,388,800.00
\$ / R MAXI 15/09/2014		Foreign Exchange Future		Buy	10	100,000	1,000,000.00	10.7782	10,778,200.00
\$ / R MAXI 15/09/2014		Foreign Exchange Future		Sell	10	100,000	1,000,000.00	10.7782	10,778,200.00
Total Futures			40		4,000,000.00				43,130,600.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			40		4,000,000.00				43,130,600.00
Sep 2014 £ / R									
£ / R 15/09/2014		Foreign Exchange Future		Sell	5	1,000	5,000.00	18.3588	91,794.00
£ / R 15/09/2014		Foreign Exchange Future		Buy	5	1,000	5,000.00	18.3588	91,794.00
£ / R 15/09/2014		Foreign Exchange Future		Sell	10	1,000	10,000.00	18.4486	184,486.00
£ / R 15/09/2014		Foreign Exchange Future		Buy	10	1,000	10,000.00	18.4476	184,476.00
£ / R 15/09/2014		Foreign Exchange Future		Buy	10	1,000	10,000.00	18.4486	184,486.00
£ / R 15/09/2014		Foreign Exchange Future		Sell	10	1,000	10,000.00	18.4476	184,476.00
£ / R 15/09/2014		Foreign Exchange Future		Sell	20	1,000	20,000.00	18.4398	368,796.00
£ / R 15/09/2014		Foreign Exchange Future		Buy	20	1,000	20,000.00	18.4398	368,796.00
£ / R 15/09/2014		Foreign Exchange Future		Sell	250	1,000	250,000.00	18.4645	4,616,125.00
£ / R 15/09/2014		Foreign Exchange Future		Buy	250	1,000	250,000.00	18.4645	4,616,125.00
Total Futures			590		590,000.00				10,891,354.00
Total Options									
Total £ / R Foreign Exchange Future			590		590,000.00				10,891,354.00
Sep 2014 AU\$ / R									
AU\$ / R 15/09/2014		Foreign Exchange Future		Sell	250	1,000	250,000.00	10.0900	2,522,500.00

AU\$ / R 15/09/2014 Foreign Exchange Future	Buy	250	1,000	250,000.00	10.0900	2,522,500.00
Total Futures		500		500,000.00		5,045,000.00
Total Options						
Total AU\$ / R Foreign Exchange Future		500		500,000.00		5,045,000.00

Dec 2014 \$ / R						
\$ / R 12/12/2014 Foreign Exchange Future	Buy	500	1,000	500,000.00	10.9949	5,497,450.00
\$ / R 12/12/2014 Foreign Exchange Future	Buy	500	1,000	500,000.00	10.9628	5,481,400.00
\$ / R 12/12/2014 Foreign Exchange Future	Sell	500	1,000	500,000.00	10.9628	5,481,400.00
\$ / R 12/12/2014 Foreign Exchange Future	Sell	500	1,000	500,000.00	10.9949	5,497,450.00
Total Futures		2,000		2,000,000.00		21,957,700.00
Total Options						
Total \$ / R Foreign Exchange Future		2,000		2,000,000.00		21,957,700.00

Dec 2014 \$ / R MAXI						
\$ / R MAXI 12/12/2014 Foreign Exchange Future	Sell	5	100,000	500,000.00	10.9648	5,482,400.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future	Buy	5	100,000	500,000.00	10.9648	5,482,400.00
Total Futures		10		1,000,000.00		10,964,800.00
Total Options						
Total \$ / R MAXI Foreign Exchange Future		10		1,000,000.00		10,964,800.00

Dec 2014 £ / R						
£ / R 12/12/2014 Foreign Exchange Future	Buy	1	1,000	1,000.00	18.7056	18,705.60
£ / R 12/12/2014 Foreign Exchange Future	Sell	1	1,000	1,000.00	18.7056	18,705.60
Total Futures		2		2,000.00		37,411.20
Total Options						
Total £ / R Foreign Exchange Future		2		2,000.00		37,411.20

Dec 2014 AU\$ / R						
AU\$ / R 12/12/2014 Foreign Exchange Future	Sell	250	1,000	250,000.00	10.1840	2,546,000.00
AU\$ / R 12/12/2014 Foreign Exchange Future	Buy	250	1,000	250,000.00	10.1840	2,546,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			500		500,000.00				5,092,000.00
Total Options									
Total AU\$ / R Foreign Exchange Future			500		500,000.00				5,092,000.00
Mar 2015 \$ / R									
\$ / R 16/03/2015		Buy	5	1,000	5,000.00	11.1290			55,645.00
\$ / R 16/03/2015		Sell	5	1,000	5,000.00	11.1290			55,645.00
\$ / R 16/03/2015		Buy	200	1,000	200,000.00	11.1768			2,235,360.00
\$ / R 16/03/2015		Sell	200	1,000	200,000.00	11.1768			2,235,360.00
\$ / R 16/03/2015		Buy	518	1,000	518,000.00	11.1228			5,761,610.40
\$ / R 16/03/2015		Sell	518	1,000	518,000.00	11.1228			5,761,610.40
Total Futures			1,446		1,446,000.00				16,105,230.80
Total Options									
Total \$ / R Foreign Exchange Future			1,446		1,446,000.00				16,105,230.80
Mar 2015 € / R									
€ / R 16/03/2015		Buy	100	1,000	100,000.00	15.1300			1,513,000.00
€ / R 16/03/2015		Sell	100	1,000	100,000.00	15.1300			1,513,000.00
Total Futures			200		200,000.00				3,026,000.00
Total Options									
Total € / R Foreign Exchange Future			200		200,000.00				3,026,000.00
Jun 2015 \$ / R									
\$ / R 12/06/2015		Buy	200	1,000	200,000.00	11.3603			2,272,060.00
\$ / R 12/06/2015		Sell	200	1,000	200,000.00	11.3603			2,272,060.00
Total Futures			400		400,000.00				4,544,120.00
Total Options									
Total \$ / R Foreign Exchange Future			400		400,000.00				4,544,120.00

Total Futures	29,462	34,412,000.00	378 058 877.10
Total Options			
Grand Total for Currency Future Detailed Turnover	29,462	34,412,000.00	378 058 877.10