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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 04/08/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Sep 2014 \$ / R</b>									
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.7500			10,750.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.7500			10,750.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	10.7501			21,500.20
\$ / R 15/09/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	10.7501			21,500.20
\$ / R 15/09/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	10.7600			21,520.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	10.7600			21,520.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	10.7405			107,405.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	10.7581			107,581.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	10.7405			107,405.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	10.7581			107,581.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	12	1,000	12,000.00	10.7900			129,480.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	32	1,000	32,000.00	10.7529			344,092.80
\$ / R 15/09/2014 Foreign Exchange Future		Sell	32	1,000	32,000.00	10.7529			344,092.80
\$ / R 15/09/2014 Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7600			538,000.00

\$ / R 15/09/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7400	537,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7600	538,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7400	537,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7600	538,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7403	537,015.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7403	537,015.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7453	537,265.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7403	537,015.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	50	1,000	50,000.00	10.7400	537,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	50	1,000	50,000.00	10.7453	537,265.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	65	1,000	65,000.00	10.7530	698,945.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	65	1,000	65,000.00	10.7530	698,945.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	75	1,000	75,000.00	10.7650	807,375.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	75	1,000	75,000.00	10.7650	807,375.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7573	1,075,730.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	100	1,000	100,000.00	10.7573	1,075,730.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	104	1,000	104,000.00	10.7900	1,122,160.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	114	1,000	114,000.00	10.7900	1,230,060.00
\$ / R 15/09/2014	Foreign Exchange Future	C	10.73 Sell	225	1,000	225,000.00	121.5600	27,351,000.00
\$ / R 15/09/2014	Foreign Exchange Future	C	10.73 Buy	225	1,000	225,000.00	121.5600	27,351,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	400	1,000	400,000.00	10.7540	4,301,600.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	400	1,000	400,000.00	10.7540	4,301,600.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	450	1,000	450,000.00	10.7669	4,845,105.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	450	1,000	450,000.00	10.7669	4,845,105.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7649	5,382,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7638	5,381,900.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7584	5,379,200.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7530	5,376,500.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7589	5,379,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7439	5,371,950.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7439	5,371,950.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7530	5,376,500.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7584	5,379,200.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7638	5,381,900.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7589	5,379,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7600	5,380,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7649	5,382,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7575	5,378,750.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7600	5,380,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7575	5,378,750.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	935	1,000	935,000.00	10.7710	10,070,885.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	935	1,000	935,000.00	10.7710	10,070,885.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	950	1,000	950,000.00	10.7620	10,223,900.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	950	1,000	950,000.00	10.7620	10,223,900.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.7502	10,750,200.00

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	1,000	1,000	1,000,000.00	10.7502			10,750,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.7457			10,745,700.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.7457			10,745,700.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.7457			10,745,700.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.7457			10,745,700.00
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Buy	1,125	1,000	1,125,000.00	121.5600			136,755,000.00
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Sell	1,125	1,000	1,125,000.00	121.5600			136,755,000.00
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Buy	1,300	1,000	1,300,000.00	121.5600			158,028,000.00
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Sell	1,300	1,000	1,300,000.00	121.5600			158,028,000.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1,306	1,000	1,306,000.00	10.7584			14,050,470.40
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1,306	1,000	1,306,000.00	10.7584			14,050,470.40
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Buy	2,350	1,000	2,350,000.00	121.5600			285,666,000.00
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Sell	2,350	1,000	2,350,000.00	121.5600			285,666,000.00
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Buy	5,000	1,000	5,000,000.00	131.5600			657,800,000.00
\$ / R 15/09/2014 Foreign Exchange Future	C	10.73 Buy	5,000	1,000	5,000,000.00	121.5600			607,800,000.00
<b>Total Futures</b>			<b>23,456</b>		<b>23,456,000.00</b>				<b>252,309,593.80</b>
<b>Total Options</b>			<b>20,000</b>		<b>20,000,000</b>				<b>2,481,200,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>			<b>43,456</b>		<b>43,456,000.00</b>				<b>2,733,509,593.80</b>

**Sep 2014 \$ / R MAXI**

\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7474			5,373,700.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7679			5,383,950.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7391			5,369,550.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7474			5,373,700.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7679			5,383,950.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7391			5,369,550.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	10.7390			10,739,000.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	10.7386			10,738,600.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	10.7397			10,739,700.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	10.7395			10,739,500.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	10.7390			10,739,000.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	10.7386			10,738,600.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	10.7397			10,739,700.00
\$ / R MAXI 15/09/2014 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	10.7395			10,739,500.00

<b>Total Futures</b>	<b>110</b>	<b>11,000,000.00</b>	<b>118,168,000.00</b>
<b>Total Options</b>			
<b>Total \$ / R MAXI Foreign Exchange Future</b>	<b>110</b>	<b>11,000,000.00</b>	<b>118,168,000.00</b>

**Sep 2014 £ / R**

£ / R 15/09/2014 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	18.0926	18,092,600.00
£ / R 15/09/2014 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	18.0988	18,098,800.00
£ / R 15/09/2014 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	18.0926	18,092,600.00
£ / R 15/09/2014 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	18.0988	18,098,800.00
<b>Total Futures</b>		<b>4,000</b>		<b>4,000,000.00</b>		<b>72,382,800.00</b>
<b>Total Options</b>						
<b>Total £ / R Foreign Exchange Future</b>		<b>4,000</b>		<b>4,000,000.00</b>		<b>72,382,800.00</b>

**Sep 2014 € / R**

€ / R 15/09/2014 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4364	144,364.00
€ / R 15/09/2014 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.4364	144,364.00
€ / R 15/09/2014 Foreign Exchange Future	Buy	20	1,000	20,000.00	14.4220	288,440.00
€ / R 15/09/2014 Foreign Exchange Future	Sell	20	1,000	20,000.00	14.4220	288,440.00
€ / R 15/09/2014 Foreign Exchange Future	Sell	76	1,000	76,000.00	14.4390	1,097,364.00
€ / R 15/09/2014 Foreign Exchange Future	Buy	76	1,000	76,000.00	14.4390	1,097,364.00
€ / R 15/09/2014 Foreign Exchange Future	Sell	181	1,000	181,000.00	14.4390	2,613,459.00
€ / R 15/09/2014 Foreign Exchange Future	Buy	181	1,000	181,000.00	14.4390	2,613,459.00
€ / R 15/09/2014 Foreign Exchange Future	Sell	257	1,000	257,000.00	14.4390	3,710,823.00
<b>Total Futures</b>		<b>831</b>		<b>831,000.00</b>		<b>11,998,077.00</b>
<b>Total Options</b>						
<b>Total € / R Foreign Exchange Future</b>		<b>831</b>		<b>831,000.00</b>		<b>11,998,077.00</b>

**Sep 2014 AU\$ / R**

AU\$ / R 15/09/2014 Foreign Exchange Future	Buy	250	1,000	250,000.00	9.9815	2,495,375.00
AU\$ / R 15/09/2014 Foreign Exchange Future	Sell	250	1,000	250,000.00	9.9815	2,495,375.00
<b>Total Futures</b>		<b>500</b>		<b>500,000.00</b>		<b>4,990,750.00</b>
<b>Total Options</b>						
<b>Total AU\$ / R Foreign Exchange Future</b>		<b>500</b>		<b>500,000.00</b>		<b>4,990,750.00</b>

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Dec 2014 \$ / R</b>									
\$ / R 12/12/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.9510			5,475,500.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	500	1,000	500,000.00	10.9510			5,475,500.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	500	1,000	500,000.00	10.9104			5,455,200.00
		<b>Total Futures</b>	<b>1,500</b>		<b>1,500,000.00</b>				<b>16,406,200.00</b>
		<b>Total Options</b>							
		<b>Total \$ / R Foreign Exchange Future</b>	<b>1,500</b>		<b>1,500,000.00</b>				<b>16,406,200.00</b>
<b>Mar 2015 \$ / R</b>									
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.1115			22,223.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.1115			22,223.00
		<b>Total Futures</b>	<b>4</b>		<b>4,000.00</b>				<b>44,446.00</b>
		<b>Total Options</b>							
		<b>Total \$ / R Foreign Exchange Future</b>	<b>4</b>		<b>4,000.00</b>				<b>44,446.00</b>
<b>Total Futures</b>			<b>30,401</b>		<b>41,291,000.00</b>				<b>476 299 866.80</b>
<b>Total Options</b>			<b>20,000</b>		<b>20,000,000.00</b>				<b>2 481 200 000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>50,401</b>		<b>61,291,000.00</b>				<b>2 957 499 866.80</b>