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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 11/07/2014

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	10.8289			10,828.90
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.8427			10,842.70
\$ / R 15/09/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.8289			10,828.90
\$ / R 15/09/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.8427			10,842.70
\$ / R 15/09/2014 Foreign Exchange Future		Buy	5	1,000	5,000.00	10.8400			54,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	5	1,000	5,000.00	10.8400			54,200.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	5	1,000	5,000.00	10.8398			54,199.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	5	1,000	5,000.00	10.8398			54,199.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	10.8400			108,400.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	10.8400			108,400.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.8423			216,846.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.8201			216,402.00
\$ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	10.8423			216,846.00
\$ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	10.8201			216,402.00

\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8139	540,695.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.9366	546,830.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.8139	540,695.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8235	541,175.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.8235	541,175.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	400	1,000	400,000.00	10.8400	4,336,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	400	1,000	400,000.00	10.8400	4,336,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	400	1,000	400,000.00	10.8400	4,336,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	450	1,000	450,000.00	10.8366	4,876,470.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8175	5,408,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8400	5,420,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8466	5,423,300.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.8175	5,408,750.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.8400	5,420,000.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8459	5,422,950.00
\$ / R 15/09/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.8223	5,411,150.00
\$ / R 15/09/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.8366	5,418,300.00
Total Futures			6,024		6,024,000.00		65,271,677.20
Total Options							
Total \$ / R Foreign Exchange Future			6,024		6,024,000.00		65,271,677.20

Sep 2014 £ / R

£ / R 15/09/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	18.5488	185,488.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	18.5488	185,488.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	17	1,000	17,000.00	18.5608	315,533.60
£ / R 15/09/2014	Foreign Exchange Future	Sell	17	1,000	17,000.00	18.5608	315,533.60
£ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	18.5322	370,644.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	18.5664	371,328.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	18.5322	370,644.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	18.5664	371,328.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	30	1,000	30,000.00	18.4405	553,215.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	18.5460	1,854,600.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	18.5460	1,854,600.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.5355	4,633,875.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.5245	4,631,125.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	18.5355	4,633,875.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	18.5245	4,631,125.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	270	1,000	270,000.00	18.5405	5,005,935.00
£ / R 15/09/2014	Foreign Exchange Future	Sell	300	1,000	300,000.00	18.5305	5,559,150.00
£ / R 15/09/2014	Foreign Exchange Future	Buy	300	1,000	300,000.00	18.5405	5,562,150.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			2,234		2,234,000.00				41,405,637.20
Total Options									
Total £ / R Foreign Exchange Future			2,234		2,234,000.00				41,405,637.20
Sep 2014 € / R									
€ / R 15/09/2014		Foreign Exchange Future	Buy	17	1,000	17,000.00	14.7525		250,792.50
€ / R 15/09/2014		Foreign Exchange Future	Buy	17	1,000	17,000.00	14.7525		250,792.50
€ / R 15/09/2014		Foreign Exchange Future	Sell	17	1,000	17,000.00	14.7525		250,792.50
€ / R 15/09/2014		Foreign Exchange Future	Buy	125	1,000	125,000.00	14.7446		1,843,075.00
€ / R 15/09/2014		Foreign Exchange Future	Sell	125	1,000	125,000.00	14.7446		1,843,075.00
Total Futures				301		301,000.00			4,438,527.50
Total Options									
Total € / R Foreign Exchange Future				301		301,000.00			4,438,527.50
Dec 2014 \$ / R									
\$ / R 12/12/2014		Foreign Exchange Future	Sell	2	1,000	2,000.00	11.0150		22,030.00
\$ / R 12/12/2014		Foreign Exchange Future	Buy	2	1,000	2,000.00	11.0150		22,030.00
\$ / R 12/12/2014		Foreign Exchange Future	Buy	200	1,000	200,000.00	10.9910		2,198,200.00
\$ / R 12/12/2014		Foreign Exchange Future	Sell	200	1,000	200,000.00	10.9910		2,198,200.00
\$ / R 12/12/2014		Foreign Exchange Future	Buy	500	1,000	500,000.00	11.0230		5,511,500.00
\$ / R 12/12/2014		Foreign Exchange Future	Buy	500	1,000	500,000.00	10.9950		5,497,500.00
\$ / R 12/12/2014		Foreign Exchange Future	Sell	500	1,000	500,000.00	10.9950		5,497,500.00
\$ / R 12/12/2014		Foreign Exchange Future	Sell	500	1,000	500,000.00	10.9950		5,497,500.00
\$ / R 12/12/2014		Foreign Exchange Future	Buy	500	1,000	500,000.00	10.9950		5,497,500.00
\$ / R 12/12/2014		Foreign Exchange Future	Sell	500	1,000	500,000.00	11.0230		5,511,500.00
\$ / R 12/12/2014		Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	10.9950		10,995,000.00
\$ / R 12/12/2014		Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	10.9950		10,995,000.00
\$ / R 12/12/2014		Foreign Exchange Future	Sell	2,500	1,000	2,500,000.00	10.9950		27,487,500.00
\$ / R 12/12/2014		Foreign Exchange Future	Buy	2,500	1,000	2,500,000.00	10.9950		27,487,500.00

Total Futures			10,404	10,404,000.00		114,418,460.00
Total Options						
Total \$ / R Foreign Exchange Future			10,404	10,404,000.00		114,418,460.00
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Dec 2014 \$ / R MAXI						
\$ / R MAXI 12/12/2014 Foreign Exchange Future	Sell	5	100,000	500,000.00	10.9855	5,492,750.00
\$ / R MAXI 12/12/2014 Foreign Exchange Future	Buy	5	100,000	500,000.00	10.9855	5,492,750.00
Total Futures		10		1,000,000.00		10,985,500.00
Total Options						
Total \$ / R MAXI Foreign Exchange Future		10		1,000,000.00		10,985,500.00
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Total Futures			18,973	19,963,000.00		236 519 801.90
Total Options						
Grand Total for Currency Future Detailed Turnover			18,973	19,963,000.00		236 519 801.90