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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 07/08/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Aug 2014 \$ / R									
\$ / R 07/08/2014 Any day expiry		Sell	3,000	1,000	3,000,000.00	10.7090			32,127,000.00
\$ / R 07/08/2014 Any day expiry		Sell	5,000	1,000	5,000,000.00	10.7090			53,545,000.00
\$ / R 07/08/2014 Any day expiry		Buy	8,000	1,000	8,000,000.00	10.7090			85,672,000.00
		Total Futures	16,000		16,000,000.00				171,344,000.00
		Total Options							
		Total \$ / R Any day expiry	16,000		16,000,000.00				171,344,000.00
Aug 2014 \$ / R									
\$ / R 14/08/2014 Any day expiry	P	10.73 Buy	4,000	1,000	4,000,000.00	52.9100			211,640,000.00
\$ / R 14/08/2014 Any day expiry	P	10.73 Sell	4,000	1,000	4,000,000.00	52.9100			211,640,000.00
\$ / R 14/08/2014 Any day expiry	P	10.73 Buy	4,000	1,000	4,000,000.00	52.9100			211,640,000.00

Total Futures	0	0.00	0.00
Total Options	12,000	12,000,000	634,920,000.00
Total \$ / R Any day expiry	12,000	12,000,000.00	634,920,000.00

Sep 2014 \$ / R

\$ / R 15/09/2014 Foreign Exchange Future	Sell	3	1,000	3,000.00	10.7645	32,293.50
\$ / R 15/09/2014 Foreign Exchange Future	Buy	3	1,000	3,000.00	10.8227	32,468.10
\$ / R 15/09/2014 Foreign Exchange Future	Buy	3	1,000	3,000.00	10.7645	32,293.50
\$ / R 15/09/2014 Foreign Exchange Future	Sell	3	1,000	3,000.00	10.8227	32,468.10
\$ / R 15/09/2014 Foreign Exchange Future	Sell	10	1,000	10,000.00	10.8000	108,000.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7620	107,620.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	10	1,000	10,000.00	10.8000	108,000.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7620	107,620.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	10	1,000	10,000.00	10.7900	107,900.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	10	1,000	10,000.00	10.7900	107,900.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	20	1,000	20,000.00	10.8048	216,096.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	20	1,000	20,000.00	10.8048	216,096.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	25	1,000	25,000.00	10.7768	269,420.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	25	1,000	25,000.00	10.8043	270,107.50
\$ / R 15/09/2014 Foreign Exchange Future	Sell	25	1,000	25,000.00	10.8043	270,107.50
\$ / R 15/09/2014 Foreign Exchange Future	Buy	25	1,000	25,000.00	10.7768	269,420.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	29	1,000	29,000.00	10.8061	313,376.90
\$ / R 15/09/2014 Foreign Exchange Future	Buy	29	1,000	29,000.00	10.8061	313,376.90
\$ / R 15/09/2014 Foreign Exchange Future	Sell	30	1,000	30,000.00	10.7900	323,700.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	30	1,000	30,000.00	10.7900	323,700.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	50	1,000	50,000.00	10.8998	544,990.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	61	1,000	61,000.00	10.8061	659,172.10
\$ / R 15/09/2014 Foreign Exchange Future	Buy	61	1,000	61,000.00	10.8061	659,172.10
\$ / R 15/09/2014 Foreign Exchange Future	Buy	66	1,000	66,000.00	10.8061	713,202.60
\$ / R 15/09/2014 Foreign Exchange Future	Sell	66	1,000	66,000.00	10.8061	713,202.60
\$ / R 15/09/2014 Foreign Exchange Future	Buy	72	1,000	72,000.00	10.8061	778,039.20
\$ / R 15/09/2014 Foreign Exchange Future	Sell	72	1,000	72,000.00	10.8061	778,039.20
\$ / R 15/09/2014 Foreign Exchange Future	Buy	74	1,000	74,000.00	10.8061	799,651.40
\$ / R 15/09/2014 Foreign Exchange Future	Sell	74	1,000	74,000.00	10.8061	799,651.40
\$ / R 15/09/2014 Foreign Exchange Future	Buy	78	1,000	78,000.00	10.8061	842,875.80
\$ / R 15/09/2014 Foreign Exchange Future	Sell	78	1,000	78,000.00	10.8061	842,875.80
\$ / R 15/09/2014 Foreign Exchange Future	Sell	100	1,000	100,000.00	10.7980	1,079,800.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	100	1,000	100,000.00	10.8880	1,088,800.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	100	1,000	100,000.00	10.8880	1,088,800.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	100	1,000	100,000.00	10.8880	1,088,800.00
\$ / R 15/09/2014 Foreign Exchange Future	Sell	100	1,000	100,000.00	10.7896	1,078,960.00
\$ / R 15/09/2014 Foreign Exchange Future	Buy	100	1,000	100,000.00	10.7980	1,079,800.00

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	100	1,000	100,000.00	10.7896			1,078,960.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	105	1,000	105,000.00	10.8061			1,134,640.50
\$ / R 15/09/2014	Foreign Exchange Future		Buy	105	1,000	105,000.00	10.8061			1,134,640.50
\$ / R 15/09/2014	Foreign Exchange Future		Sell	145	1,000	145,000.00	10.8061			1,566,884.50
\$ / R 15/09/2014	Foreign Exchange Future		Buy	145	1,000	145,000.00	10.8061			1,566,884.50
\$ / R 15/09/2014	Foreign Exchange Future		Sell	150	1,000	150,000.00	10.8225			1,623,375.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	200	1,000	200,000.00	10.8200			2,164,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	200	1,000	200,000.00	10.8200			2,164,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	200	1,000	200,000.00	10.7855			2,157,100.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	200	1,000	200,000.00	10.7855			2,157,100.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	250	1,000	250,000.00	10.8061			2,701,525.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	450	1,000	450,000.00	10.7998			4,859,910.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7813			5,390,650.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8369			5,418,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8046			5,402,300.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7998			5,399,900.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8164			5,408,200.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7876			5,393,800.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8074			5,403,700.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8036			5,401,800.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7975			5,398,750.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8243			5,412,150.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8243			5,412,150.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8098			5,404,900.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.7813			5,390,650.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8164			5,408,200.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8369			5,418,450.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8046			5,402,300.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8245			5,412,250.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7876			5,393,800.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8245			5,412,250.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8243			5,412,150.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.8036			5,401,800.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	500	1,000	500,000.00	10.8074			5,403,700.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	500	1,000	500,000.00	10.7975			5,398,750.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	690	1,000	690,000.00	10.8069			7,456,761.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	690	1,000	690,000.00	10.8069			7,456,761.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.7640			10,764,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.6000			10,600,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.6000			10,600,000.00

\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.8425	10,842,500.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.8425	10,842,500.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	10.7640	10,764,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	10.7640	10,764,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,350	1,000	1,350,000.00	10.7725	14,542,875.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,356	1,000	1,356,000.00	10.8061	14,653,071.60
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,356	1,000	1,356,000.00	10.8061	14,653,071.60
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	10.7775	16,166,250.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	10.7725	16,158,750.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	1,683	1,000	1,683,000.00	10.8061	18,186,666.30
\$ / R 15/09/2014	Foreign Exchange Future		Sell	1,683	1,000	1,683,000.00	10.8061	18,186,666.30
\$ / R 15/09/2014	Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	10.7640	53,820,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	10.7640	53,820,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	10.7640	53,820,000.00
\$ / R 15/09/2014	Foreign Exchange Future	C	11.00 Sell	5,000	1,000	5,000,000.00	67.0000	335,000,000.00
\$ / R 15/09/2014	Foreign Exchange Future		Buy	5,319	1,000	5,319,000.00	10.8061	57,477,645.90
\$ / R 15/09/2014	Foreign Exchange Future		Sell	5,319	1,000	5,319,000.00	10.8061	57,477,645.90
\$ / R 15/09/2014	Foreign Exchange Future		Sell	8,738	1,000	8,738,000.00	10.8061	94,423,701.80
Total Futures				68,616		68,616,000.00		740,284,732.60
Total Options				5,000		5,000,000		335,000,000.00
Total \$ / R Foreign Exchange Future				73,616		73,616,000.00		1,075,284,732.60

Sep 2014 \$ / R MAXI

\$ / R MAXI 15/09/2014	Foreign Exchange Future		Sell	5	100,000	500,000.00	10.8069	5,403,450.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7631	5,381,550.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Buy	5	100,000	500,000.00	10.7624	5,381,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Sell	5	100,000	500,000.00	10.8064	5,403,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Buy	5	100,000	500,000.00	10.8069	5,403,450.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7624	5,381,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Sell	5	100,000	500,000.00	10.7631	5,381,550.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Buy	5	100,000	500,000.00	10.8064	5,403,200.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Buy	17	100,000	1,700,000.00	10.8075	18,372,750.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Buy	17	100,000	1,700,000.00	10.8075	18,372,750.00
\$ / R MAXI 15/09/2014	Foreign Exchange Future		Sell	17	100,000	1,700,000.00	10.8075	18,372,750.00
Total Futures				91		9,100,000.00		98,257,050.00
Total Options								
Total \$ / R MAXI Foreign Exchange Future				91		9,100,000.00		98,257,050.00

Sep 2014 £ / R

£ / R 15/09/2014	Foreign Exchange Future		Buy	5	1,000	5,000.00	18.1556	90,778.00
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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	5	1,000	5,000.00	18.1556			90,778.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	18.2890			1,828,900.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	100	1,000	100,000.00	18.1255			1,812,550.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	18.1255			1,812,550.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	100	1,000	100,000.00	18.2890			1,828,900.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	18.1919			4,547,975.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	18.1900			4,547,500.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	250	1,000	250,000.00	18.1919			4,547,975.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	250	1,000	250,000.00	18.1900			4,547,500.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	18.1766			18,176,600.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	18.1546			18,154,600.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	18.1616			18,161,600.00
£ / R 15/09/2014 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	18.1768			18,176,800.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	18.1766			18,176,600.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	18.1546			18,154,600.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	18.1616			18,161,600.00
£ / R 15/09/2014 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	18.1768			18,176,800.00
			9,410		9,410,000.00				170,994,606.00
Total Futures									
Total Options									
Total £ / R Foreign Exchange Future			9,410		9,410,000.00				170,994,606.00

Sep 2014 € / R									
€ / R 15/09/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.4880			28,976.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	14.4880			28,976.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	20	1,000	20,000.00	14.4560			289,120.00
€ / R 15/09/2014 Foreign Exchange Future		Buy	20	1,000	20,000.00	14.4560			289,120.00
€ / R 15/09/2014 Foreign Exchange Future		Buy	30	1,000	30,000.00	14.4225			432,675.00
€ / R 15/09/2014 Foreign Exchange Future		Sell	30	1,000	30,000.00	14.4225			432,675.00
			104		104,000.00				1,501,542.00
Total Futures									
Total Options									
Total € / R Foreign Exchange Future			104		104,000.00				1,501,542.00

Dec 2014 \$ / R									
\$ / R 12/12/2014 Foreign Exchange Future		Sell	2	1,000	2,000.00	10.9870			21,974.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	10.9870			21,974.00

\$ / R 12/12/2014	Foreign Exchange Future	Buy	45	1,000	45,000.00	10.9809	494,140.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	60	1,000	60,000.00	10.9809	658,854.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	222	1,000	222,000.00	10.9900	2,439,780.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	222	1,000	222,000.00	10.9900	2,439,780.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	250	1,000	250,000.00	10.9809	2,745,225.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	10.9809	5,490,450.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	10.9915	5,495,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	855	1,000	855,000.00	10.9809	9,388,669.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,400	1,000	1,400,000.00	10.9344	15,308,160.00
Total Futures			4,058		4,058,000.00		44,504,757.00
Total Options							
Total \$ / R Foreign Exchange Future			4,058		4,058,000.00		44,504,757.00

Dec 2014 CHF / R

CHF / R 12/12/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.9430	179,145.00
CHF / R 12/12/2014	Foreign Exchange Future	Buy	29	1,000	29,000.00	11.9430	346,347.00
CHF / R 12/12/2014	Foreign Exchange Future	Buy	117	1,000	117,000.00	12.1200	1,418,040.00
CHF / R 12/12/2014	Foreign Exchange Future	Sell	117	1,000	117,000.00	12.1200	1,418,040.00
CHF / R 12/12/2014	Foreign Exchange Future	Buy	117	1,000	117,000.00	12.1200	1,418,040.00
CHF / R 12/12/2014	Foreign Exchange Future	Buy	135	1,000	135,000.00	12.0430	1,625,805.00
CHF / R 12/12/2014	Foreign Exchange Future	Sell	150	1,000	150,000.00	12.0330	1,804,950.00
CHF / R 12/12/2014	Foreign Exchange Future	Buy	261	1,000	261,000.00	12.0430	3,143,223.00
CHF / R 12/12/2014	Foreign Exchange Future	Sell	290	1,000	290,000.00	12.0330	3,489,570.00
CHF / R 12/12/2014	Foreign Exchange Future	Buy	440	1,000	440,000.00	12.0430	5,298,920.00
Total Futures			1,671		1,671,000.00		20,142,080.00
Total Options							
Total CHF / R Foreign Exchange Future			1,671		1,671,000.00		20,142,080.00

Mar 2015 AU\$ / R

AU\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	10.1749	254,372.50
AU\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	10.1749	254,372.50
Total Futures			50		50,000.00		508,745.00
Total Options							
Total AU\$ / R Foreign Exchange Future			50		50,000.00		508,745.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			100,000		109,009,000.00				1 247 537 512.60
Total Options			17,000		17,000,000.00				969 920 000.00
Grand Total for Currency Future Detailed Turnover			117,000		126,009,000.00				2 217 457 512.60