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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 17/10/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Oct 2014 \$ / R									
\$ / R 20/10/2014	Any day expiry	Sell	856	1,000	856,000.00	11.1115			9,511,444.00
\$ / R 20/10/2014	Any day expiry	Buy	856	1,000	856,000.00	11.1115			9,511,444.00
		Total Futures	1,712		1,712,000.00				19,022,888.00
		Total Options							
		Total \$ / R Any day expiry	1,712		1,712,000.00				19,022,888.00
Dec 2014 \$ / R									
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.1830			11,183.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.1830			11,183.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.1871			55,935.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1825			111,825.00

\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1825	111,825.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	18	1,000	18,000.00	11.2036	201,664.80
\$ / R 12/12/2014	Foreign Exchange Future	Sell	18	1,000	18,000.00	11.2036	201,664.80
\$ / R 12/12/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.1801	223,602.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.1837	223,674.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.1801	223,602.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.2100	280,250.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.2056	280,140.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.2056	280,140.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.2100	280,250.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	34	1,000	34,000.00	11.2298	381,813.20
\$ / R 12/12/2014	Foreign Exchange Future	Buy	34	1,000	34,000.00	11.2298	381,813.20
\$ / R 12/12/2014	Foreign Exchange Future	Buy	75	1,000	75,000.00	11.1842	838,815.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	75	1,000	75,000.00	11.1842	838,815.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	77	1,000	77,000.00	11.1777	860,682.90
\$ / R 12/12/2014	Foreign Exchange Future	Buy	77	1,000	77,000.00	11.1777	860,682.90
\$ / R 12/12/2014	Foreign Exchange Future	Sell	264	1,000	264,000.00	11.2110	2,959,704.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	264	1,000	264,000.00	11.2110	2,959,704.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	264	1,000	264,000.00	11.2110	2,959,704.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	475	1,000	475,000.00	11.1745	5,307,887.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	475	1,000	475,000.00	11.1700	5,305,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	475	1,000	475,000.00	11.1745	5,307,887.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	475	1,000	475,000.00	11.1700	5,305,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.1730	5,586,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.1730	5,586,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	11.2316	22,463,200.00

Total Futures

6,287

6,287,000.00

70,402,148.30

Total Options

Total \$ / R Foreign Exchange Future

6,287

6,287,000.00

70,402,148.30

Dec 2014 \$ / R MAXI

\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	11.1974	5,598,700.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	11.1974	5,598,700.00
Total Futures			10		1,000,000.00		11,197,400.00

Total Options

Total \$ / R MAXI Foreign Exchange Future

10

1,000,000.00

11,197,400.00

Dec 2014 € / R

€ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2955	14,295.50
€ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.2955	14,295.50

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			2		2,000.00				28,591.00
Total Options									
Total € / R Foreign Exchange Future			2		2,000.00				28,591.00
Dec 2014 QUANTO € / \$									
QUANTO € / \$ 12/12/2014 Foreign Exchange Future		Buy	20	10,000	200,000.00	1.2840			256,800.00
QUANTO € / \$ 12/12/2014 Foreign Exchange Future		Sell	20	10,000	200,000.00	1.2840			256,800.00
QUANTO € / \$ 12/12/2014 Foreign Exchange Future		Buy	20	10,000	200,000.00	1.2840			256,800.00
Total Futures			60		600,000.00				770,400.00
Total Options									
Total QUANTO € / \$ Foreign Exchange Future			60		600,000.00				770,400.00
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Sell	453	1,000	453,000.00	11.3740			5,152,422.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	453	1,000	453,000.00	11.3740			5,152,422.00
Total Futures			906		906,000.00				10,304,844.00
Total Options									
Total \$ / R Foreign Exchange Future			906		906,000.00				10,304,844.00
Mar 2015 \$ / R MAXI									
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	11.3774			5,688,700.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	11.3774			5,688,700.00
Total Futures			10		1,000,000.00				11,377,400.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			10		1,000,000.00				11,377,400.00
Jun 2015 \$ / R									
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.5700			115,700.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.5700			115,700.00

\$ / R 12/06/2015 Foreign Exchange Future	Sell	201	1,000	201,000.00	11.5825	2,328,082.50
\$ / R 12/06/2015 Foreign Exchange Future	Sell	201	1,000	201,000.00	11.5825	2,328,082.50
\$ / R 12/06/2015 Foreign Exchange Future	Buy	201	1,000	201,000.00	11.5825	2,328,082.50
Total Futures		623		623,000.00		7,215,647.50
Total Options						
Total \$ / R Foreign Exchange Future		623		623,000.00		7,215,647.50
Total Futures		9,610		12,130,000.00		130 319 318.80
Total Options						
Grand Total for Currency Future Detailed Turnover		9,610		12,130,000.00		130 319 318.80