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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 24/10/2014

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	1	1,000	1,000.00	11.0861			11,086.10
\$ / R 12/12/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.0873			11,087.30
\$ / R 12/12/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.0648			11,064.80
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.0873			11,087.30
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.0861			11,086.10
\$ / R 12/12/2014 Foreign Exchange Future		Sell	4	1,000	4,000.00	11.0850			44,340.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	4	1,000	4,000.00	11.0850			44,340.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	4	1,000	4,000.00	11.0545			44,218.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	4	1,000	4,000.00	11.0545			44,218.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	6	1,000	6,000.00	11.0600			66,360.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.0500			110,500.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.0520			110,520.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.0520			110,520.00
\$ / R 12/12/2014 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.0500			110,500.00

\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.0519	110,519.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	13	1,000	13,000.00	11.0400	143,520.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	13	1,000	13,000.00	11.0400	143,520.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	17	1,000	17,000.00	11.0475	187,807.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	17	1,000	17,000.00	11.0475	187,807.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.0729	276,822.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.0729	276,822.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	30	1,000	30,000.00	11.0519	331,557.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	40	1,000	40,000.00	11.0575	442,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	40	1,000	40,000.00	11.0575	442,300.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.1151	555,755.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.0500	552,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	50	1,000	50,000.00	10.9765	548,825.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.1151	555,755.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.0500	552,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	56	1,000	56,000.00	11.0615	619,444.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	56	1,000	56,000.00	11.0615	619,444.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	67	1,000	67,000.00	11.0610	741,087.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	67	1,000	67,000.00	11.0610	741,087.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	70	1,000	70,000.00	11.0519	773,633.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.0809	1,108,090.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.0600	1,106,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.0800	1,108,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	133	1,000	133,000.00	11.0696	1,472,256.80
\$ / R 12/12/2014	Foreign Exchange Future	Buy	134	1,000	134,000.00	11.0696	1,483,326.40
\$ / R 12/12/2014	Foreign Exchange Future	Sell	238	1,000	238,000.00	11.0824	2,637,611.20
\$ / R 12/12/2014	Foreign Exchange Future	Buy	238	1,000	238,000.00	11.0824	2,637,611.20
\$ / R 12/12/2014	Foreign Exchange Future	Buy	285	1,000	285,000.00	11.0809	3,158,056.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	300	1,000	300,000.00	11.0729	3,321,870.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	300	1,000	300,000.00	11.0729	3,321,870.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	390	1,000	390,000.00	11.0524	4,310,436.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	450	1,000	450,000.00	11.0765	4,984,425.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.0665	5,533,250.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.0694	5,534,700.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.0694	5,534,700.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.0765	5,538,250.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.0682	5,534,100.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	791	1,000	791,000.00	11.0729	8,758,663.90
\$ / R 12/12/2014	Foreign Exchange Future	Buy	791	1,000	791,000.00	11.0729	8,758,663.90
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.0789	11,078,900.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.0789	11,078,900.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	11.0789	55,394,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	11.0789	55,394,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	11.0789	55,394,500.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Total Futures</b>			<b>24,713</b>		<b>24,713,000.00</b>				<b>273,727,114.50</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>24,713</b>		<b>24,713,000.00</b>				<b>273,727,114.50</b>

**Dec 2014 \$ / R MAXI**

\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0803			1,108,030.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0495			1,104,950.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0495			1,104,950.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0502			1,105,020.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0502			1,105,020.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0500			1,105,000.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0500			1,105,000.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0803			1,108,030.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0631			1,106,310.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0631			1,106,310.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0518			1,105,180.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0518			1,105,180.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0496			1,104,960.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0496			1,104,960.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0498			1,104,980.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0506			1,105,060.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0508			1,105,080.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0508			1,105,080.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0505			1,105,050.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.0505			1,105,050.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0498			1,104,980.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0506			1,105,060.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0496			1,104,960.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.0496			1,104,960.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.0510			2,210,200.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.0510			2,210,200.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.0498			2,209,960.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.0498			2,209,960.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.0515			2,210,300.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.0515			2,210,300.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	4	100,000	400,000.00	11.0741			4,429,640.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	4	100,000	400,000.00	11.0652			4,426,080.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Total Futures</b>			<b>256</b>		<b>256,000.00</b>				<b>3,585,272.20</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>			<b>256</b>		<b>256,000.00</b>				<b>3,585,272.20</b>
<b>Mar 2015 \$ / R</b>									
\$ / R 16/03/2015		Foreign Exchange Future							
			Sell	5	1,000	5,000.00	11.2200		56,100.00
\$ / R 16/03/2015		Foreign Exchange Future							
			Buy	5	1,000	5,000.00	11.2200		56,100.00
\$ / R 16/03/2015		Foreign Exchange Future							
			Buy	10	1,000	10,000.00	11.2300		112,300.00
\$ / R 16/03/2015		Foreign Exchange Future							
			Sell	10	1,000	10,000.00	11.2300		112,300.00
\$ / R 16/03/2015		Foreign Exchange Future							
			Buy	150	1,000	150,000.00	11.2283		1,684,245.00
\$ / R 16/03/2015		Foreign Exchange Future							
			Sell	150	1,000	150,000.00	11.2283		1,684,245.00
\$ / R 16/03/2015		Foreign Exchange Future							
			Buy	300	1,000	300,000.00	11.2455		3,373,650.00
\$ / R 16/03/2015		Foreign Exchange Future							
			Sell	300	1,000	300,000.00	11.2455		3,373,650.00
<b>Total Futures</b>			<b>930</b>		<b>930,000.00</b>				<b>10,452,590.00</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>930</b>		<b>930,000.00</b>				<b>10,452,590.00</b>
<b>Mar 2015 \$ / R MAXI</b>									
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2356		1,123,560.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2215		1,122,150.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2222		1,122,220.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2220		1,122,200.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2218		1,122,180.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2226		1,122,260.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2230		1,122,300.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2255		1,122,550.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2238		1,122,380.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2253		1,122,530.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2216		1,122,160.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2230		1,122,300.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2255		1,122,550.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2235		1,122,350.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2230		1,122,300.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2228		1,122,280.00
\$ / R MAXI 16/03/2015		Foreign Exchange Future							
			Buy	1	100,000	100,000.00	11.2211		1,122,110.00

\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.2222	1,122,220.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.2225	1,122,250.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.2216	1,122,160.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2230	1,122,300.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2230	1,122,300.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2255	1,122,550.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2235	1,122,350.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2225	1,122,250.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2216	1,122,160.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2216	1,122,160.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2230	1,122,300.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2255	1,122,550.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2220	1,122,200.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2218	1,122,180.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2226	1,122,260.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2228	1,122,280.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2211	1,122,110.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2222	1,122,220.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2215	1,122,150.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2222	1,122,220.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2238	1,122,380.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2253	1,122,530.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.2356	1,123,560.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.2230	2,244,600.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.2235	2,244,700.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.2235	2,244,700.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.2218	2,244,360.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.2230	2,244,600.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.2235	2,244,700.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.2218	2,244,360.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.2235	2,244,700.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	4	100,000	400,000.00	11.2378	4,495,120.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	4	100,000	400,000.00	11.2244	4,489,760.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	4	100,000	400,000.00	11.2378	4,495,120.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	4	100,000	400,000.00	11.2244	4,489,760.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	6	100,000	600,000.00	11.2296	6,737,760.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	6	100,000	600,000.00	11.2296	6,737,760.00
<b>Total Futures</b>			<b>84</b>		<b>8,400,000.00</b>		<b>94,296,020.00</b>
<b>Total Options</b>							
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>84</b>		<b>8,400,000.00</b>		<b>94,296,020.00</b>

Mar 2015 € / R

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
€ / R 16/03/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00		14.2431		712,155.00
€ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00		14.2453		3,561,325.00
€ / R 16/03/2015 Foreign Exchange Future		Sell	300	1,000	300,000.00		14.2449		4,273,470.00
<b>Total Futures</b>			<b>600</b>		<b>600,000.00</b>				<b>8,546,950.00</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>			<b>600</b>		<b>600,000.00</b>				<b>8,546,950.00</b>
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<b>Mar 2015 AU\$ / R</b>									
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	83	1,000	83,000.00		9.7774		811,524.20
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	83	1,000	83,000.00		9.7774		811,524.20
<b>Total Futures</b>			<b>166</b>		<b>166,000.00</b>				<b>1,623,048.40</b>
<b>Total Options</b>									
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>166</b>		<b>166,000.00</b>				<b>1,623,048.40</b>
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<b>Total Futures</b>			<b>28,853</b>		<b>46,475,000.00</b>				<b>531 861 598.50</b>
<b>Total Options</b>									
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>28,853</b>		<b>46,475,000.00</b>				<b>531 861 598.50</b>