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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 04/11/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Nov 2014 \$ / R									
\$ / R 04/11/2014 Any day expiry		Sell	8,000	1,000	8,000,000.00	11.0584			88,467,200.00
\$ / R 04/11/2014 Any day expiry		Buy	8,000	1,000	8,000,000.00	11.0584			88,467,200.00
		Total Futures	16,000		16,000,000.00				176,934,400.00
		Total Options							
		Total \$ / R Any day expiry	16,000		16,000,000.00				176,934,400.00
Dec 2014 \$ / R									
\$ / R 12/12/2014 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.1301			11,130.10
\$ / R 12/12/2014 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.1301			11,130.10
\$ / R 12/12/2014 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.1400			22,280.00
\$ / R 12/12/2014 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.1249			33,374.70

\$ / R 12/12/2014	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.1249	33,374.70
\$ / R 12/12/2014	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.1244	55,622.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.1244	55,622.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1208	111,208.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.1090	111,090.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1090	111,090.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.1208	111,208.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	12	1,000	12,000.00	11.1183	133,419.60
\$ / R 12/12/2014	Foreign Exchange Future	Sell	12	1,000	12,000.00	11.1183	133,419.60
\$ / R 12/12/2014	Foreign Exchange Future	Buy	13	1,000	13,000.00	11.1198	144,557.40
\$ / R 12/12/2014	Foreign Exchange Future	Sell	13	1,000	13,000.00	11.1198	144,557.40
\$ / R 12/12/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.1341	167,011.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.1225	166,837.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.1225	166,837.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.1341	167,011.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.1153	333,459.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.1065	333,195.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	30	1,000	30,000.00	11.1065	333,195.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	40	1,000	40,000.00	11.1300	445,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	40	1,000	40,000.00	11.1300	445,200.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	80	1,000	80,000.00	11.1210	889,680.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	80	1,000	80,000.00	11.1210	889,680.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1300	1,113,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.1200	1,112,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	111	1,000	111,000.00	11.1111	1,233,332.10
\$ / R 12/12/2014	Foreign Exchange Future	Buy	122	1,000	122,000.00	11.1222	1,356,908.40
\$ / R 12/12/2014	Foreign Exchange Future	Sell	150	1,000	150,000.00	11.2265	1,683,975.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	220	1,000	220,000.00	11.1197	2,446,334.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	220	1,000	220,000.00	11.1197	2,446,334.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	230	1,000	230,000.00	11.1190	2,557,370.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	230	1,000	230,000.00	11.1190	2,557,370.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	465	1,000	465,000.00	11.1203	5,170,939.50
\$ / R 12/12/2014	Foreign Exchange Future	Sell	465	1,000	465,000.00	11.1203	5,170,939.50
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.1515	11,151,500.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1,087	1,000	1,087,000.00	11.1317	12,100,157.90
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,087	1,000	1,087,000.00	11.1317	12,100,157.90
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,087	1,000	1,087,000.00	11.1317	12,100,157.90
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1,350	1,000	1,350,000.00	11.1265	15,020,775.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	11.1265	16,689,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	1,500	1,000	1,500,000.00	11.1365	16,704,750.00
\$ / R 12/12/2014	Foreign Exchange Future	Buy	4,000	1,000	4,000,000.00	11.1000	44,400,000.00
\$ / R 12/12/2014	Foreign Exchange Future	Sell	4,000	1,000	4,000,000.00	11.1000	44,400,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			19,524		19,524,000.00				217,076,141.80
Total Options									
Total \$ / R Foreign Exchange Future			19,524		19,524,000.00				217,076,141.80

Dec 2014 \$ / R MAXI

\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.1155			1,111,550.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.1263			1,112,630.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.1263			1,112,630.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.1155			1,111,550.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	3	100,000	300,000.00	11.1163			3,334,890.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	3	100,000	300,000.00	11.1220			3,336,600.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	3	100,000	300,000.00	11.1220			3,336,600.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	3	100,000	300,000.00	11.1163			3,334,890.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	4	100,000	400,000.00	11.1042			4,441,680.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	4	100,000	400,000.00	11.0990			4,439,600.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	4	100,000	400,000.00	11.1042			4,441,680.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	4	100,000	400,000.00	11.0990			4,439,600.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	5	100,000	500,000.00	11.1252			5,562,600.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	5	100,000	500,000.00	11.1252			5,562,600.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	6	100,000	600,000.00	11.1046			6,662,760.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	6	100,000	600,000.00	11.1034			6,662,040.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	6	100,000	600,000.00	11.1161			6,669,660.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Sell	6	100,000	600,000.00	11.1275			6,676,500.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	6	100,000	600,000.00	11.1161			6,669,660.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	6	100,000	600,000.00	11.1046			6,662,760.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	6	100,000	600,000.00	11.1275			6,676,500.00
\$ / R MAXI 12/12/2014	Foreign Exchange Future	Buy	6	100,000	600,000.00	11.1034			6,662,040.00
Total Futures			90		9,000,000.00				100,021,020.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			90		9,000,000.00				100,021,020.00

Dec 2014 £ / R

£ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.7754			177,754.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.7550			177,550.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.7550			177,550.00

£ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.7754	177,754.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	20	1,000	20,000.00	17.7580	355,160.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	20	1,000	20,000.00	17.7580	355,160.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	17.7890	3,557,800.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	17.7890	3,557,800.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	17.7636	3,552,720.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	17.7675	3,553,500.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	200	1,000	200,000.00	17.7675	3,553,500.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	200	1,000	200,000.00	17.7636	3,552,720.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	250	1,000	250,000.00	17.8055	4,451,375.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	300	1,000	300,000.00	17.7984	5,339,520.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	300	1,000	300,000.00	17.7984	5,339,520.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	17.7558	8,877,900.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	17.7551	8,877,550.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	500	1,000	500,000.00	17.7594	8,879,700.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	17.7536	17,753,600.00
£ / R 12/12/2014	Foreign Exchange Future	Sell	2,250	1,000	2,250,000.00	17.7555	39,949,875.00
£ / R 12/12/2014	Foreign Exchange Future	Buy	2,500	1,000	2,500,000.00	17.7605	44,401,250.00
Total Futures			9,380		9,380,000.00		166,619,258.00
Total Options							
Total £ / R Foreign Exchange Future			9,380		9,380,000.00		166,619,258.00

Dec 2014 € / R

€ / R 12/12/2014	Foreign Exchange Future	Buy	1	1,000	1,000.00	13.9349	13,934.90
€ / R 12/12/2014	Foreign Exchange Future	Sell	1	1,000	1,000.00	13.9349	13,934.90
€ / R 12/12/2014	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.9308	139,308.00
€ / R 12/12/2014	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.9308	139,308.00
€ / R 12/12/2014	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.9378	1,393,780.00
€ / R 12/12/2014	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.9378	1,393,780.00
Total Futures			222		222,000.00		3,094,045.80
Total Options							
Total € / R Foreign Exchange Future			222		222,000.00		3,094,045.80

Mar 2015 \$ / R

\$ / R 16/03/2015	Foreign Exchange Future	Buy	35	1,000	35,000.00	11.2979	395,426.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	35	1,000	35,000.00	11.2979	395,426.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	885	1,000	885,000.00	11.2840	9,986,340.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	885	1,000	885,000.00	11.2840	9,986,340.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			1,840		1,840,000.00				20,763,533.00
Total Options									
Total \$ / R Foreign Exchange Future			1,840		1,840,000.00				20,763,533.00
Sep 2015 € / R									
€ / R 14/09/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.6588			73,294.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.6588			73,294.00
Total Futures			10		10,000.00				146,588.00
Total Options									
Total € / R Foreign Exchange Future			10		10,000.00				146,588.00
Total Futures			47,066		55,976,000.00				684 654 986.60
Total Options									
Grand Total for Currency Future Detailed Turnover			47,066		55,976,000.00				684 654 986.60