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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 02/01/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Mar 2015 \$ / R</b>									
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8365			11,836.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8060			11,806.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8160			11,816.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8210			11,821.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7960			11,796.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8060			11,806.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8160			11,816.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8160			11,816.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7960			11,796.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8160			11,816.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8210			11,821.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8365			11,836.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.8400			23,680.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.8400			23,680.00

\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8500	59,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8350	59,175.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7658	58,829.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7658	58,829.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8423	59,211.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8261	59,130.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7916	58,958.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8062	59,031.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8350	59,175.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8500	118,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8466	118,466.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8195	118,195.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8466	118,466.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7800	117,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8195	118,195.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.7625	235,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.8099	236,198.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.7625	235,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.8099	236,198.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.8051	236,102.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.8623	237,246.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.8300	236,600.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.8051	236,102.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.8623	237,246.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.7967	294,917.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.7517	293,792.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.7517	293,792.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	40	1,000	40,000.00	11.8391	473,564.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	41	1,000	41,000.00	11.7951	483,599.10
\$ / R 16/03/2015	Foreign Exchange Future	Buy	41	1,000	41,000.00	11.7951	483,599.10
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.8191	590,955.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.8195	590,975.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.8191	590,955.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.8195	590,975.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	58	1,000	58,000.00	11.8650	688,170.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	80	1,000	80,000.00	11.7755	942,040.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	80	1,000	80,000.00	11.7755	942,040.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	89	1,000	89,000.00	11.8650	1,055,985.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.8205	1,182,050.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.8205	1,182,050.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	111	1,000	111,000.00	11.8650	1,317,015.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	113	1,000	113,000.00	11.8650	1,340,745.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	510	1,000	510,000.00	11.7750	6,005,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	510	1,000	510,000.00	11.7750	6,005,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	522	1,000	522,000.00	11.7650	6,141,330.00

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	580	1,000	580,000.00	11.7750			6,829,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	801	1,000	801,000.00	11.7650			9,423,765.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	890	1,000	890,000.00	11.7750			10,479,750.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	999	1,000	999,000.00	11.7650			11,753,235.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.9920			11,992,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.9920			11,992,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.8254			11,825,400.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.8254			11,825,400.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.8254			11,825,400.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,017	1,000	1,017,000.00	11.7650			11,965,005.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,110	1,000	1,110,000.00	11.7750			13,070,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,130	1,000	1,130,000.00	11.7750			13,305,750.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.8254			23,650,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.7403			23,480,600.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.7403			23,480,600.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.8254			23,650,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.8254			23,650,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.7403			23,480,600.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	4,220	1,000	4,220,000.00	11.7650			49,648,300.00
<b>Total Futures</b>			<b>30,718</b>		<b>30,718,000.00</b>				<b>362,375,550.70</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>30,718</b>		<b>30,718,000.00</b>				<b>362,375,550.70</b>
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<b>Mar 2015 \$ / R MAXI</b>									
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	50	100,000	5,000,000.00	11.8080			59,040,000.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	50	100,000	5,000,000.00	11.8080			59,040,000.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	50	100,000	5,000,000.00	11.8080			59,040,000.00
<b>Total Futures</b>			<b>150</b>		<b>15,000,000.00</b>				<b>177,120,000.00</b>
<b>Total Options</b>									
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>150</b>		<b>15,000,000.00</b>				<b>177,120,000.00</b>
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<b>Mar 2015 £ / R</b>									
£ / R 16/03/2015 Foreign Exchange Future		Buy	14	1,000	14,000.00	18.2679			255,750.60
£ / R 16/03/2015 Foreign Exchange Future		Sell	14	1,000	14,000.00	18.2679			255,750.60

**Total Futures**

**28**

**28,000.00**

**511,501.20**

**Total Options**

**Total £ / R Foreign Exchange Future**

**28**

**28,000.00**

**511,501.20**

**Mar 2015 € / R**

€ / R 16/03/2015	Foreign Exchange Future	Sell	45	1,000	45,000.00	14.1894	638,523.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	45	1,000	45,000.00	14.1894	638,523.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.2313	2,846,260.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.2313	2,846,260.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	423	1,000	423,000.00	14.1851	6,000,297.30
€ / R 16/03/2015	Foreign Exchange Future	Buy	423	1,000	423,000.00	14.1851	6,000,297.30
€ / R 16/03/2015	Foreign Exchange Future	Buy	481	1,000	481,000.00	14.1851	6,823,033.10
€ / R 16/03/2015	Foreign Exchange Future	Sell	481	1,000	481,000.00	14.1851	6,823,033.10
€ / R 16/03/2015	Foreign Exchange Future	Buy	738	1,000	738,000.00	14.1851	10,468,603.80
€ / R 16/03/2015	Foreign Exchange Future	Sell	738	1,000	738,000.00	14.1851	10,468,603.80
€ / R 16/03/2015	Foreign Exchange Future	Buy	921	1,000	921,000.00	14.1851	13,064,477.10
€ / R 16/03/2015	Foreign Exchange Future	Sell	921	1,000	921,000.00	14.1851	13,064,477.10
€ / R 16/03/2015	Foreign Exchange Future	Sell	937	1,000	937,000.00	14.1851	13,291,438.70
€ / R 16/03/2015	Foreign Exchange Future	Buy	937	1,000	937,000.00	14.1851	13,291,438.70
€ / R 16/03/2015	Foreign Exchange Future	Buy	3,500	1,000	3,500,000.00	14.1851	49,647,850.00

**Total Futures**

**10,990**

**10,990,000.00**

**155,913,116.00**

**Total Options**

**Total € / R Foreign Exchange Future**

**10,990**

**10,990,000.00**

**155,913,116.00**

**Jun 2015 \$ / R**

\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.9847	11,984.70
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.9847	11,984.70
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.0311	60,155.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.0388	180,582.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.0188	240,376.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.0278	481,112.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.0278	481,112.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9536	5,976,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9841	5,992,050.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9536	5,976,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9841	5,992,050.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9536	5,976,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9841	5,992,050.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.9920	11,992,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.9940	11,994,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 12/06/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.9920			11,992,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.9940			11,994,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.9920			11,992,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.9940			11,994,000.00
		<b>Total Futures</b>	<b>9,122</b>		<b>9,122,000.00</b>				<b>109,331,856.90</b>
		<b>Total Options</b>							
		<b>Total \$ / R Foreign Exchange Future</b>	<b>9,122</b>		<b>9,122,000.00</b>				<b>109,331,856.90</b>
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<b>Jun 2015 € / R</b>									
€ / R 12/06/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	14.4700			2,894,000.00
€ / R 12/06/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	14.4700			2,894,000.00
		<b>Total Futures</b>	<b>400</b>		<b>400,000.00</b>				<b>5,788,000.00</b>
		<b>Total Options</b>							
		<b>Total € / R Foreign Exchange Future</b>	<b>400</b>		<b>400,000.00</b>				<b>5,788,000.00</b>
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<b>Total Futures</b>			<b>51,408</b>		<b>66,258,000.00</b>				<b>811 040 024.80</b>
<b>Total Options</b>									
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<b>Grand Total for Currency Future Detailed Turnover</b>			<b>51,408</b>		<b>66,258,000.00</b>				<b>811 040 024.80</b>