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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 19/12/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Dec 2014 \$ / R									
\$ / R 19/12/2014 Any day expiry		Sell	10,000	1,000	10,000,000.00	11.5642			115,642,000.00
\$ / R 19/12/2014 Any day expiry		Buy	10,000	1,000	10,000,000.00	11.5642			115,642,000.00
		Total Futures	20,000		20,000,000.00				231,284,000.00
		Total Options							
		Total \$ / R Any day expiry	20,000		20,000,000.00				231,284,000.00
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7950			11,795.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7275			11,727.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7876			11,787.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7640			11,764.00

\$ / R 16/03/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.7275	11,727.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7478	23,495.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7433	23,486.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.7433	23,486.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7801	23,560.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.7478	23,495.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7250	35,175.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7250	35,175.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.7660	47,064.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	11.7660	47,064.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8005	59,002.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7813	58,906.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7875	58,937.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7500	58,750.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7875	58,937.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7500	58,750.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8005	59,002.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.7766	70,659.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.7766	70,659.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	7	1,000	7,000.00	11.7921	82,544.70
\$ / R 16/03/2015	Foreign Exchange Future	Buy	7	1,000	7,000.00	11.7921	82,544.70
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.7726	117,726.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7726	117,726.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.7500	176,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.7500	176,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.7676	294,190.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.7676	294,190.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	35	1,000	35,000.00	11.7500	411,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	35	1,000	35,000.00	11.7500	411,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.8203	591,015.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.8203	591,015.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.7925	589,625.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.7925	589,625.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	69	1,000	69,000.00	11.7436	810,308.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	69	1,000	69,000.00	11.7436	810,308.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	75	1,000	75,000.00	11.7850	883,875.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	75	1,000	75,000.00	11.7850	883,875.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.7535	1,175,350.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.7700	1,177,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.7535	1,175,350.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.7700	1,177,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	104	1,000	104,000.00	11.8280	1,230,112.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	104	1,000	104,000.00	11.8280	1,230,112.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.7340	2,346,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.7340	2,346,800.00

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		Sell	216	1,000	216,000.00	11.7515			2,538,324.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	216	1,000	216,000.00	11.7515			2,538,324.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	216	1,000	216,000.00	11.7515			2,538,324.00
\$ / R 16/03/2015 Foreign Exchange Future	C	11.60 Sell	250	1,000	250,000.00	380.4800			95,120,000.00
\$ / R 16/03/2015 Foreign Exchange Future	C	11.60 Buy	250	1,000	250,000.00	380.4800			95,120,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	400	1,000	400,000.00	11.7662			4,706,480.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	400	1,000	400,000.00	11.7662			4,706,480.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	400	1,000	400,000.00	11.7662			4,706,480.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	400	1,000	400,000.00	11.7562			4,702,480.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	560	1,000	560,000.00	11.7335			6,570,760.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	560	1,000	560,000.00	11.7335			6,570,760.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7820			11,782,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7820			11,782,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.7823			23,564,600.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.7823			23,564,600.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,420	1,000	2,420,000.00	11.7680			28,478,560.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,420	1,000	2,420,000.00	11.7680			28,478,560.00
	Total Futures		15,964		15,964,000.00				187,895,234.10
	Total Options		500		500,000				190,240,000.00
	Total \$ / R Foreign Exchange Future		16,464		16,464,000.00				378,135,234.10

Mar 2015 \$ / R MAXI

\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	1	100,000	100,000.00	11.7340			1,173,400.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	1	100,000	100,000.00	11.7340			1,173,400.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	3	100,000	300,000.00	11.7303			3,519,090.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	11.7303			3,519,090.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.7341			8,213,870.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.7407			8,218,490.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.7407			8,218,490.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.7341			8,213,870.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	20	100,000	2,000,000.00	11.7700			23,540,000.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	20	100,000	2,000,000.00	11.7700			23,540,000.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	20	100,000	2,000,000.00	11.7700			23,540,000.00

Total Futures	96	9,600,000.00	112,869,700.00
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Total Options

Total \$ / R MAXI Foreign Exchange Future	96	9,600,000.00	112,869,700.00
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Mar 2015 £ / R

£ / R 16/03/2015 Foreign Exchange Future	Buy	6	1,000	6,000.00	18.4248	110,548.80
£ / R 16/03/2015 Foreign Exchange Future	Buy	6	1,000	6,000.00	18.4755	110,853.00
£ / R 16/03/2015 Foreign Exchange Future	Sell	6	1,000	6,000.00	18.4248	110,548.80
£ / R 16/03/2015 Foreign Exchange Future	Sell	6	1,000	6,000.00	18.4755	110,853.00
£ / R 16/03/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	18.4384	184,384.00
£ / R 16/03/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	18.4384	184,384.00
£ / R 16/03/2015 Foreign Exchange Future	Sell	250	1,000	250,000.00	18.3689	4,592,225.00
£ / R 16/03/2015 Foreign Exchange Future	Buy	250	1,000	250,000.00	18.3689	4,592,225.00

Total Futures	544	544,000.00	9,996,021.60
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Total Options

Total £ / R Foreign Exchange Future	544	544,000.00	9,996,021.60
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Mar 2015 € / R

€ / R 16/03/2015 Foreign Exchange Future	Buy	15	1,000	15,000.00	14.4450	216,675.00
€ / R 16/03/2015 Foreign Exchange Future	Sell	15	1,000	15,000.00	14.4450	216,675.00
€ / R 16/03/2015 Foreign Exchange Future	Sell	250	1,000	250,000.00	14.4362	3,609,050.00
€ / R 16/03/2015 Foreign Exchange Future	Buy	250	1,000	250,000.00	14.4362	3,609,050.00

Total Futures	530	530,000.00	7,651,450.00
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Total Options

Total € / R Foreign Exchange Future	530	530,000.00	7,651,450.00
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Jun 2015 \$ / R

\$ / R 12/06/2015 Foreign Exchange Future	Sell	200	1,000	200,000.00	11.9171	2,383,420.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	11.9171	2,383,420.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	400	1,000	400,000.00	11.9485	4,779,400.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	400	1,000	400,000.00	11.9485	4,779,400.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	400	1,000	400,000.00	11.9485	4,779,400.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	570	1,000	570,000.00	11.9165	6,792,405.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	570	1,000	570,000.00	11.9165	6,792,405.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			2,740		2,740,000.00				32,689,850.00
Total Options									
Total \$ / R Foreign Exchange Future			2,740		2,740,000.00				32,689,850.00
Jun 2015 \$ / R MAXI									
\$ / R MAXI 12/06/2015		Foreign Exchange Future							
			Sell	2	100,000	200,000.00	11.9165		2,383,300.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future							
			Buy	2	100,000	200,000.00	11.9165		2,383,300.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future							
			Sell	7	100,000	700,000.00	11.9171		8,341,970.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future							
			Buy	7	100,000	700,000.00	11.9171		8,341,970.00
Total Futures			18		1,800,000.00				21,450,540.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			18		1,800,000.00				21,450,540.00
Sep 2015 \$ / R									
\$ / R 14/09/2015		Foreign Exchange Future							
			Sell	20	1,000	20,000.00	12.1488		242,976.00
\$ / R 14/09/2015		Foreign Exchange Future							
			Buy	20	1,000	20,000.00	12.1488		242,976.00
Total Futures			40		40,000.00				485,952.00
Total Options									
Total \$ / R Foreign Exchange Future			40		40,000.00				485,952.00
Sep 2015 € / R									
€ / R 14/09/2015		Foreign Exchange Future							
			Sell	2	1,000	2,000.00	14.9619		29,923.80
€ / R 14/09/2015		Foreign Exchange Future							
			Buy	2	1,000	2,000.00	14.9619		29,923.80
Total Futures			4		4,000.00				59,847.60
Total Options									
Total € / R Foreign Exchange Future			4		4,000.00				59,847.60
Dec 2015 \$ / R									
\$ / R 11/12/2015		Foreign Exchange Future							
	C	14.37	Sell	580	1,000	580,000.00	323.0000		187,340,000.00

\$ / R 11/12/2015	Foreign Exchange Future	C	14.37 Buy	580	1,000	580,000.00	323.0000	187,340,000.00
\$ / R 11/12/2015	Foreign Exchange Future	P	11.61 Buy	580	1,000	580,000.00	323.0000	187,340,000.00
\$ / R 11/12/2015	Foreign Exchange Future	P	11.61 Sell	580	1,000	580,000.00	323.0000	187,340,000.00
Total Futures				0		0.00		0.00
Total Options				2,320		2,320,000		749,360,000.00
Total \$ / R Foreign Exchange Future				2,320		2,320,000.00		749,360,000.00
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Total Futures				39,936		51,222,000.00		604 382 595.30
Total Options				2,820		2,820,000.00		939 600 000.00
Grand Total for Currency Future Detailed Turnover				42,756		54,042,000.00		1 543 982 595.30