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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 22/12/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7580			11,758.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7485			11,748.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7580			11,758.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7485			11,748.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7350			23,470.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7200			23,440.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7400			23,480.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7600			23,520.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7449			23,489.80
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7464			23,492.80
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7637			23,527.40
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7400			23,480.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7600			23,520.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7350			23,470.00

\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7449	23,489.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7464	23,492.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7637	23,527.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.7200	23,440.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7600	58,800.00
\$ / 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	11.7697	58,848.50
\$ / 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	Sell	5	1,000	5,000.00	11.7697	58,848.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7600	58,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	9	1,000	9,000.00	11.7198	105,478.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	9	1,000	9,000.00	11.7198	105,478.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	35	1,000	35,000.00	11.7519	411,316.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	35	1,000	35,000.00	11.7519	411,316.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	35	1,000	35,000.00	11.7519	411,316.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	43	1,000	43,000.00	11.7505	505,271.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	43	1,000	43,000.00	11.7505	505,271.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	43	1,000	43,000.00	11.7605	505,701.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	56	1,000	56,000.00	11.7521	658,117.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	56	1,000	56,000.00	11.7521	658,117.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	94	1,000	94,000.00	11.7599	1,105,430.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	94	1,000	94,000.00	11.7599	1,105,430.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	11.7646	3,529,380.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	11.7646	3,529,380.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.6985	5,849,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.6985	5,849,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.6985	5,849,250.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	750	1,000	750,000.00	11.7515	8,813,625.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	750	1,000	750,000.00	11.7515	8,813,625.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	1,500	1,000	1,500,000.00	11.7632	17,644,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	11.7632	17,644,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	11.7632	17,644,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	1,500	1,000	1,500,000.00	11.7632	17,644,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2,500	1,000	2,500,000.00	11.7480	29,370,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2,500	1,000	2,500,000.00	11.7480	29,370,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	11.7632	58,816,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	11.7632	58,816,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	8,000	1,000	8,000,000.00	11.7632	94,105,600.00

Total Futures

33,214

33,214,000.00

390,507,456.80

Total Options

Total \$ / R Foreign Exchange Future

33,214

33,214,000.00

390,507,456.80

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Mar 2015 \$ / R MAXI									
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.7515			8,226,050.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.7515			8,226,050.00
		Total Futures	14		1,400,000.00				16,452,100.00
		Total Options							
		Total \$ / R MAXI Foreign Exchange Future	14		1,400,000.00				16,452,100.00
Mar 2015 £ / R									
£ / R 16/03/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	18.3569			917,845.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	18.3569			917,845.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	18.3707			4,592,675.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	18.3707			4,592,675.00
		Total Futures	600		600,000.00				11,021,040.00
		Total Options							
		Total £ / R Foreign Exchange Future	600		600,000.00				11,021,040.00
Mar 2015 € / R									
€ / R 16/03/2015 Foreign Exchange Future		Buy	35	1,000	35,000.00	14.4405			505,417.50
€ / R 16/03/2015 Foreign Exchange Future		Sell	35	1,000	35,000.00	14.4405			505,417.50
€ / R 16/03/2015 Foreign Exchange Future		Sell	35	1,000	35,000.00	14.4405			505,417.50
€ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	14.4299			3,607,475.00
€ / R 16/03/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.4299			3,607,475.00
		Total Futures	605		605,000.00				8,731,202.50
		Total Options							
		Total € / R Foreign Exchange Future	605		605,000.00				8,731,202.50
Jun 2015 \$ / R									
\$ / R 12/06/2015 Foreign Exchange Future		Buy	550	1,000	550,000.00	11.9375			6,565,625.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	550	1,000	550,000.00	11.9375			6,565,625.00

Total Futures			1,100		1,100,000.00		13,131,250.00
Total Options							
Total \$ / R Foreign Exchange Future			1,100		1,100,000.00		13,131,250.00

Jun 2015 \$ / R MAXI

\$ / R MAXI 12/06/2015 Foreign Exchange Future	Buy	7	100,000	700,000.00	11.9375	8,356,250.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future	Sell	7	100,000	700,000.00	11.9375	8,356,250.00
Total Futures		14		1,400,000.00		16,712,500.00
Total Options						
Total \$ / R MAXI Foreign Exchange Future		14		1,400,000.00		16,712,500.00

Sep 2015 \$ / R

\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Sell	2,500	1,000	2,500,000.00	245.9333	614,833,250.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Sell	2,500	1,000	2,500,000.00	245.9333	614,833,250.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Buy	2,500	1,000	2,500,000.00	245.9333	614,833,250.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Buy	2,500	1,000	2,500,000.00	245.9333	614,833,250.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Buy	2,500	1,000	2,500,000.00	270.7633	676,908,250.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Sell	2,500	1,000	2,500,000.00	270.7633	676,908,250.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Buy	2,500	1,000	2,500,000.00	270.7633	676,908,250.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Sell	2,500	1,000	2,500,000.00	270.7633	676,908,250.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Sell	5,000	1,000	5,000,000.00	246.4200	1,232,100,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Buy	5,000	1,000	5,000,000.00	246.4200	1,232,100,000.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Buy	5,000	1,000	5,000,000.00	279.8500	1,399,250,000.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Sell	5,000	1,000	5,000,000.00	279.8500	1,399,250,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Sell	10,000	1,000	10,000,000.00	245.9333	2,459,333,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Buy	10,000	1,000	10,000,000.00	245.9333	2,459,333,000.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Sell	10,000	1,000	10,000,000.00	270.7633	2,707,633,000.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Buy	10,000	1,000	10,000,000.00	270.7633	2,707,633,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00	Buy	15,000	1,000	15,000,000.00	245.9333	3,688,999,500.00
\$ / R 14/09/2015 Foreign Exchange Future	P	11.50	Sell	15,000	1,000	15,000,000.00	270.7633	4,061,449,500.00
Total Futures		0		0.00		0.00		0.00
Total Options		110,000		110,000,000		28,514,047,000.00		28,514,047,000.00
Total \$ / R Foreign Exchange Future		110,000		110,000,000.00		28,514,047,000.00		28,514,047,000.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			35,547		38,319,000.00				456 555 549.30
Total Options			110,000		110,000,000.00				28 514 047 000.00
Grand Total for Currency Future Detailed Turnover			145,547		148,319,000.00				28 970 602 549.30