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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 29/12/2014

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		Sell	2	1,000	2,000.00	11.7475			23,495.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7850			23,570.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7900			23,580.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7900			23,580.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7355			23,471.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7355			23,471.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7702			23,540.40
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7702			23,540.40
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7850			23,570.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7465			23,493.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7475			23,495.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7465			23,493.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.7382			35,214.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.7382			35,214.60

\$ / R 16/03/2015	Foreign Exchange Future		Sell	4	1,000	4,000.00	11.7840	47,136.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	4	1,000	4,000.00	11.7465	46,986.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	4	1,000	4,000.00	11.7840	47,136.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	4	1,000	4,000.00	11.7840	47,136.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	4	1,000	4,000.00	11.7465	46,986.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	6	1,000	6,000.00	11.7595	70,557.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	6	1,000	6,000.00	11.7595	70,557.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	15	1,000	15,000.00	11.7767	176,650.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	15	1,000	15,000.00	11.7767	176,650.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	20	1,000	20,000.00	11.7480	234,960.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	20	1,000	20,000.00	11.7640	235,280.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	20	1,000	20,000.00	11.7640	235,280.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	20	1,000	20,000.00	11.7480	234,960.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	25	1,000	25,000.00	11.7701	294,252.50
\$ / R 16/03/2015	Foreign Exchange Future		Buy	25	1,000	25,000.00	11.7701	294,252.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	30	1,000	30,000.00	11.7652	352,956.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	30	1,000	30,000.00	11.7652	352,956.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	33	1,000	33,000.00	11.7602	388,086.60
\$ / R 16/03/2015	Foreign Exchange Future		Buy	33	1,000	33,000.00	11.7602	388,086.60
\$ / R 16/03/2015	Foreign Exchange Future		Sell	46	1,000	46,000.00	11.7342	539,773.20
\$ / R 16/03/2015	Foreign Exchange Future		Buy	46	1,000	46,000.00	11.7342	539,773.20
\$ / R 16/03/2015	Foreign Exchange Future		Sell	94	1,000	94,000.00	11.7645	1,105,863.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	94	1,000	94,000.00	11.7645	1,105,863.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.5449	5,772,450.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.5449	5,772,450.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.7470	5,873,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.7470	5,873,500.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Buy	500	1,000	500,000.00	325.0000	162,500,000.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Sell	500	1,000	500,000.00	325.0000	162,500,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7378	11,737,800.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7403	11,740,300.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.5449	11,544,900.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.5449	11,544,900.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7403	11,740,300.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7378	11,737,800.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7378	11,737,800.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Buy	1,000	1,000	1,000,000.00	325.0000	325,000,000.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Sell	1,000	1,000	1,000,000.00	325.0000	325,000,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	11.5449	17,317,350.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	11.5449	17,317,350.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Buy	1,500	1,000	1,500,000.00	325.0000	487,500,000.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Sell	1,500	1,000	1,500,000.00	325.0000	487,500,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.7378	23,475,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.7378	23,475,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.7378	23,475,600.00

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	3,000	1,000	3,000,000.00	11.5449			34,634,700.00
\$ / R 16/03/2015 Foreign Exchange Future	C	11.25 Sell	3,000	1,000	3,000,000.00	325.0000			975,000,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	8,955	1,000	8,955,000.00	11.7566			105,280,353.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	8,955	1,000	8,955,000.00	11.7566			105,280,353.00
Total Futures			39,538		39,538,000.00				462,717,471.60
Total Options			9,000		9,000,000				2,925,000,000.00
Total \$ / R Foreign Exchange Future			48,538		48,538,000.00				3,387,717,471.60
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Mar 2015 £ / R									
£ / R 16/03/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	18.2755			91,377.50
£ / R 16/03/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	18.2755			91,377.50
Total Futures			10		10,000.00				182,755.00
Total Options									
Total £ / R Foreign Exchange Future			10		10,000.00				182,755.00
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Mar 2015 € / R									
€ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	14.3638			28,727.60
€ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.3638			28,727.60
€ / R 16/03/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	14.3574			143,574.00
€ / R 16/03/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.3574			143,574.00
Total Futures			24		24,000.00				344,603.20
Total Options									
Total € / R Foreign Exchange Future			24		24,000.00				344,603.20
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Jun 2015 \$ / R									
\$ / R 12/06/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.9351			11,935.10
\$ / R 12/06/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.9351			11,935.10
\$ / R 12/06/2015 Foreign Exchange Future		Sell	9	1,000	9,000.00	11.9350			107,415.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	9	1,000	9,000.00	11.9350			107,415.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	2,716	1,000	2,716,000.00	11.9545			32,468,422.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	2,716	1,000	2,716,000.00	11.9545			32,468,422.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	2,716	1,000	2,716,000.00	11.9475			32,449,410.00

Total Futures			8,168		8,168,000.00		97,624,954.20
Total Options							
Total \$ / R Foreign Exchange Future			8,168		8,168,000.00		97,624,954.20
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Jun 2015 ¥ / R							
¥ / R 12/06/2015 Foreign Exchange Future	Buy		3,269	100,000	326,900,000.00	0.0991	32,412,135.00
¥ / R 12/06/2015 Foreign Exchange Future	Sell		3,269	100,000	326,900,000.00	0.0991	32,412,135.00
¥ / R 12/06/2015 Foreign Exchange Future	Buy		3,269	100,000	326,900,000.00	0.0992	32,435,018.00
Total Futures			9,807		980,700,000.00		97,259,288.00
Total Options							
Total ¥ / R Foreign Exchange Future			9,807		980,700,000.00		97,259,288.00
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Total Futures			57,547		1,028,440,000.00		658 129 072.00
Total Options			9,000		9,000,000.00		2 925 000 000.00
Grand Total for Currency Future Detailed Turnover			66,547		1,037,440,000.00		3 583 129 072.00