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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 07/01/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Jan 2015 € / R									
€ / R 21/01/2015 Any day expiry	C	13.90 Buy	10,000	1,000	10,000,000.00	130.0000			1,300,000,000.00
€ / R 21/01/2015 Any day expiry	C	13.90 Sell	10,000	1,000	10,000,000.00	130.0000			1,300,000,000.00
Total Futures			0		0.00				0.00
Total Options			20,000		20,000,000				2,600,000,000.00
Total € / R Any day expiry			20,000		20,000,000.00				2,600,000,000.00

Mar 2015 \$ / R

\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8436			11,843.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8436			11,843.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8174			11,817.40
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8551			11,855.10

\$ / R 16/03/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.8551	11,855.10
\$ / R 16/03/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.8174	11,817.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.8480	11,848.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.8551	11,855.10
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.8200	23,640.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.8200	23,640.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.8301	23,660.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.8276	23,655.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.8200	23,640.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.8200	23,640.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.8474	23,694.80
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.8301	23,660.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.8474	23,694.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.8276	23,655.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.8196	47,278.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.8200	47,280.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	11.8196	47,278.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8211	59,105.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8205	59,102.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8211	59,105.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8205	59,102.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.8214	70,928.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.8214	70,928.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8200	118,200.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8458	118,458.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8200	118,200.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8458	118,458.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	14	1,000	14,000.00	11.8243	165,540.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	14	1,000	14,000.00	11.8243	165,540.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	14	1,000	14,000.00	11.8243	165,540.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.8516	177,774.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.8516	177,774.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	21	1,000	21,000.00	11.8200	248,220.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	24	1,000	24,000.00	11.8543	284,503.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8299	295,747.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8292	295,730.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8212	295,530.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8212	295,530.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.8290	295,725.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.8501	296,252.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8290	295,725.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8292	295,730.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8629	296,572.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8299	295,747.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8501	296,252.50

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	30	1,000	30,000.00	11.8362			355,086.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	11.8362			355,086.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	40	1,000	40,000.00	11.8326			473,304.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	40	1,000	40,000.00	11.8326			473,304.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	40	1,000	40,000.00	11.8700			474,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	40	1,000	40,000.00	11.8700			474,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	11.8585			592,925.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	11.8267			591,335.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	11.8267			591,335.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	60	1,000	60,000.00	11.8442			710,652.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	60	1,000	60,000.00	11.8700			712,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	60	1,000	60,000.00	11.8700			712,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	60	1,000	60,000.00	11.8442			710,652.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	60	1,000	60,000.00	11.8700			712,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	11.8251			1,182,510.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	140	1,000	140,000.00	11.8476			1,658,664.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	140	1,000	140,000.00	11.8476			1,658,664.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	11.8309			2,366,180.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	11.8309			2,366,180.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.8508			5,925,400.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.8325			5,916,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.8574			5,928,700.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.8561			5,928,050.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.8574			5,928,700.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.8325			5,916,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.8561			5,928,050.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.8508			5,925,400.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	567	1,000	567,000.00	11.8275			6,706,192.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	567	1,000	567,000.00	11.8275			6,706,192.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	567	1,000	567,000.00	11.8275			6,706,192.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	750	1,000	750,000.00	11.8517			8,888,775.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	750	1,000	750,000.00	11.8517			8,888,775.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,200	1,000	2,200,000.00	11.8537			26,078,140.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,200	1,000	2,200,000.00	11.8537			26,078,140.00
Total Futures			13,555		13,555,000.00				160,585,460.10
Total Options									
Total \$ / R Foreign Exchange Future			13,555		13,555,000.00				160,585,460.10

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	20	1,000	20,000.00	14.0324			280,648.00
€ / R 16/03/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	14.0324			280,648.00
Total Futures			76		76,000.00				1,065,680.00
Total Options									
Total € / R Foreign Exchange Future			76		76,000.00				1,065,680.00

Mar 2015 AU\$ / R									
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	9.5098			2,377,450.00
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	9.5100			2,377,500.00
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	9.5098			2,377,450.00
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	9.5100			2,377,500.00
Total Futures			1,000		1,000,000.00				9,509,900.00
Total Options									
Total AU\$ / R Foreign Exchange Future			1,000		1,000,000.00				9,509,900.00

Mar 2015 QUANTO € / \$									
QUANTO € / \$ 16/03/2015 Foreign Exchange Future		Sell	100	10,000	1,000,000.00	1.1883			1,188,300.00
QUANTO € / \$ 16/03/2015 Foreign Exchange Future		Buy	100	10,000	1,000,000.00	1.1883			1,188,300.00
Total Futures			200		2,000,000.00				2,376,600.00
Total Options									
Total QUANTO € / \$ Foreign Exchange Future			200		2,000,000.00				2,376,600.00

Mar 2015 \$ / R									
\$ / R 27/03/2015 Any day expiry		Buy	168	1,000	168,000.00	11.9083			2,000,594.40
\$ / R 27/03/2015 Any day expiry		Sell	168	1,000	168,000.00	11.9083			2,000,594.40
Total Futures			336		336,000.00				4,001,188.80
Total Options									
Total \$ / R Any day expiry			336		336,000.00				4,001,188.80

Jun 2015 \$ / R

\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.0378	12,037.80
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.0378	12,037.80
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.0524	12,052.40
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.0524	12,052.40
\$ / R 12/06/2015	Foreign Exchange Future	Buy	9	1,000	9,000.00	12.0100	108,090.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	9	1,000	9,000.00	12.0100	108,090.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.0018	120,018.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.0018	120,018.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.0570	1,205,700.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	101	1,000	101,000.00	12.0570	1,217,757.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	199	1,000	199,000.00	12.0513	2,398,208.70
\$ / R 12/06/2015	Foreign Exchange Future	Buy	199	1,000	199,000.00	12.0513	2,398,208.70
\$ / R 12/06/2015	Foreign Exchange Future	Sell	201	1,000	201,000.00	12.0570	2,423,457.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	333	1,000	333,000.00	12.0333	4,007,088.90
\$ / R 12/06/2015	Foreign Exchange Future	Buy	333	1,000	333,000.00	12.0333	4,007,088.90
\$ / R 12/06/2015	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.0570	4,822,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.0570	4,822,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0365	6,018,250.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0350	6,017,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0560	6,028,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0560	6,028,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0365	6,018,250.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0560	6,028,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0082	6,004,100.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0450	6,022,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0570	6,028,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0082	6,004,100.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0450	6,022,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0350	6,017,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0365	6,018,250.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0450	6,022,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0350	6,017,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0082	6,004,100.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	750	1,000	750,000.00	12.0236	9,017,700.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	750	1,000	750,000.00	12.0236	9,017,700.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	750	1,000	750,000.00	12.0660	9,049,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	750	1,000	750,000.00	12.0660	9,049,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	750	1,000	750,000.00	12.0236	9,017,700.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	750	1,000	750,000.00	12.0660	9,049,500.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	12.0493	24,098,600.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	12.0493	24,098,600.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			18,808		18,808,000.00				226,505,855.60
Total Options									
Total \$ / R Foreign Exchange Future			18,808		18,808,000.00				226,505,855.60
Jun 2015 \$ / R MAXI									
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.0519			2,410,380.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.0519			2,410,380.00
Total Futures			4		400,000.00				4,820,760.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			4		400,000.00				4,820,760.00
Jun 2015 £ / R									
£ / R 12/06/2015 Foreign Exchange Future		Sell	8	1,000	8,000.00	18.1967			145,573.60
£ / R 12/06/2015 Foreign Exchange Future		Buy	8	1,000	8,000.00	18.1967			145,573.60
Total Futures			16		16,000.00				291,147.20
Total Options									
Total £ / R Foreign Exchange Future			16		16,000.00				291,147.20
Jun 2015 € / R									
€ / R 12/06/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	14.2430			213,645.00
€ / R 12/06/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.2430			213,645.00
Total Futures			30		30,000.00				427,290.00
Total Options									
Total € / R Foreign Exchange Future			30		30,000.00				427,290.00
Jun 2015 QUANTO € / \$									
QUANTO € / \$ 12/06/2015 Foreign Exchange Future		Buy	100	10,000	1,000,000.00	1.1857			1,185,700.00
QUANTO € / \$ 12/06/2015 Foreign Exchange Future		Buy	100	10,000	1,000,000.00	1.1857			1,185,700.00
QUANTO € / \$ 12/06/2015 Foreign Exchange Future		Sell	100	10,000	1,000,000.00	1.1857			1,185,700.00

	Total Futures	300	3,000,000.00	3,557,100.00		
	Total Options					
Total QUANTO € / \$ Foreign Exchange Future		300	3,000,000.00	3,557,100.00		

Sep 2015 \$ / R						
\$ / R 14/09/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	12.1813	121,813.00
\$ / R 14/09/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	12.1813	121,813.00
	Total Futures	20	20,000.00			243,626.00
	Total Options					
Total \$ / R Foreign Exchange Future		20	20,000.00			243,626.00

Total Futures		34,521	48,327,000.00			521 517 053.30
Total Options		20,000	20,000,000.00			2 600 000 000.00
Grand Total for Currency Future Detailed Turnover		54,521	68,327,000.00			3 121 517 053.30