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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 23/12/2014

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 23/12/2014 Any day expiry		Buy	5,000	1,000	5,000,000.00	11.6449			58,224,500.00
\$ / R 23/12/2014 Any day expiry		Sell	5,000	1,000	5,000,000.00	11.6449			58,224,500.00
		Total Futures	10,000		10,000,000.00				116,449,000.00
		Total Options							
		Total \$ / R Any day expiry	10,000		10,000,000.00				116,449,000.00
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.8000			23,600.00
\$ / 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	11.7247			23,449.40
\$ / 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		Buy	2	1,000	2,000.00	11.7247	23,449.40
\$ / 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	11.7355	23,471.00
\$ / 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		Sell	2	1,000	2,000.00	11.8054	23,610.80
\$ / 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		Buy	2	1,000	2,000.00	11.8054	23,610.80
\$ / R 16/03/2015	Foreign Exchange Future		Buy	2	1,000	2,000.00	11.8000	23,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	3	1,000	3,000.00	11.7529	35,258.70
\$ / R 16/03/2015	Foreign Exchange Future		Buy	3	1,000	3,000.00	11.7529	35,258.70
\$ / R 16/03/2015	Foreign Exchange Future		Buy	10	1,000	10,000.00	11.7300	117,300.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	10	1,000	10,000.00	11.7231	117,231.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	10	1,000	10,000.00	11.7300	117,300.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	10	1,000	10,000.00	11.7153	117,153.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	10	1,000	10,000.00	11.7231	117,231.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	10	1,000	10,000.00	11.7153	117,153.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	20	1,000	20,000.00	11.7799	235,598.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	20	1,000	20,000.00	11.7799	235,598.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	25	1,000	25,000.00	11.7147	292,867.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	25	1,000	25,000.00	11.7187	292,967.50
\$ / R 16/03/2015	Foreign Exchange Future		Buy	25	1,000	25,000.00	11.7147	292,867.50
\$ / R 16/03/2015	Foreign Exchange Future		Buy	25	1,000	25,000.00	11.7187	292,967.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	30	1,000	30,000.00	11.7337	352,011.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	30	1,000	30,000.00	11.7337	352,011.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	35	1,000	35,000.00	11.7116	409,906.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	35	1,000	35,000.00	11.7116	409,906.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	51	1,000	51,000.00	11.7782	600,688.20
\$ / R 16/03/2015	Foreign Exchange Future		Buy	51	1,000	51,000.00	11.7782	600,688.20
\$ / R 16/03/2015	Foreign Exchange Future		Sell	51	1,000	51,000.00	11.7782	600,688.20
\$ / R 16/03/2015	Foreign Exchange Future		Buy	75	1,000	75,000.00	11.7470	881,025.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	75	1,000	75,000.00	11.7470	881,025.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	102	1,000	102,000.00	11.7362	1,197,092.40
\$ / R 16/03/2015	Foreign Exchange Future		Buy	102	1,000	102,000.00	11.7362	1,197,092.40
\$ / R 16/03/2015	Foreign Exchange Future		Sell	102	1,000	102,000.00	11.7362	1,197,092.40
\$ / R 16/03/2015	Foreign Exchange Future		Sell	150	1,000	150,000.00	11.7950	1,769,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	150	1,000	150,000.00	11.7950	1,769,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	150	1,000	150,000.00	11.7950	1,769,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.6755	2,335,100.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.6755	2,335,100.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.6755	2,335,100.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	250	1,000	250,000.00	11.7300	2,932,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	250	1,000	250,000.00	11.7300	2,932,500.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Sell	250	1,000	250,000.00	325.0000	81,250,000.00
\$ / R 16/03/2015	Foreign Exchange Future	C	11.25 Buy	250	1,000	250,000.00	325.0000	81,250,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.7225	5,861,250.00

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	500	1,000	500,000.00	11.7225			5,861,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.7225			5,861,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.7225			5,861,250.00
\$ / 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	600	1,000	600,000.00	11.7270			7,036,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	600	1,000	600,000.00	11.7270			7,036,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7325			11,732,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7225			11,722,500.00
\$ / R 16/03/2015 Foreign Exchange Future	C	11.25 Sell	1,250	1,000	1,250,000.00	325.0000			406,250,000.00
\$ / R 16/03/2015 Foreign Exchange Future	C	11.25 Buy	1,250	1,000	1,250,000.00	325.0000			406,250,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.7716			23,543,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.7816			23,563,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.7816			23,563,200.00
		Total Futures	13,719		13,719,000.00				161,198,410.40
		Total Options	4,000		4,000,000				1,300,000,000.00
		Total \$ / R Foreign Exchange Future	17,719		17,719,000.00				1,461,198,410.40

Mar 2015 \$ / R MAXI

\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	11.7463			11,746,300.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	11.7195			11,719,500.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	11.7195			11,719,500.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	11.7463			11,746,300.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	40	100,000	4,000,000.00	11.7195			46,878,000.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	40	100,000	4,000,000.00	11.7195			46,878,000.00
		Total Futures	120		12,000,000.00				140,687,600.00
		Total Options							
		Total \$ / R MAXI Foreign Exchange Future	120		12,000,000.00				140,687,600.00

Mar 2015 £ / R

£ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	18.2300			36,460.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	18.2300			36,460.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	18.2267			91,133.50
£ / R 16/03/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	18.2267			91,133.50

Total Futures			14		14,000.00		255,187.00
Total Options							
Total £ / R Foreign Exchange Future			14		14,000.00		255,187.00
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Mar 2015 € / R							
€ / R 16/03/2015 Foreign Exchange Future	Buy		10	1,000	10,000.00	14.3493	143,493.00
€ / R 16/03/2015 Foreign Exchange Future	Buy		10	1,000	10,000.00	14.3700	143,700.00
€ / R 16/03/2015 Foreign Exchange Future	Sell		10	1,000	10,000.00	14.3493	143,493.00
€ / R 16/03/2015 Foreign Exchange Future	Sell		10	1,000	10,000.00	14.3700	143,700.00
Total Futures			40		40,000.00		574,386.00
Total Options							
Total € / R Foreign Exchange Future			40		40,000.00		574,386.00
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Mar 2015 AU\$ / R							
AU\$ / R 16/03/2015 Foreign Exchange Future	Sell		1	1,000	1,000.00	9.4614	9,461.40
AU\$ / R 16/03/2015 Foreign Exchange Future	Buy		1	1,000	1,000.00	9.4614	9,461.40
Total Futures			2		2,000.00		18,922.80
Total Options							
Total AU\$ / R Foreign Exchange Future			2		2,000.00		18,922.80
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Total Futures			23,895		35,775,000.00		419 183 506.20
Total Options			4,000		4,000,000.00		1 300 000 000.00
Grand Total for Currency Future Detailed Turnover			27,895		39,775,000.00		1 719 183 506.20