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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 24/12/2014

| 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 | 11.7900 | | | 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 | 11.7850 | | | 23,570.00 |
| \$ / 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 | | Buy | 4 | 1,000 | 4,000.00 | 11.8233 | | | 47,293.20 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Sell | 4 | 1,000 | 4,000.00 | 11.8233 | | | 47,293.20 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Buy | 5 | 1,000 | 5,000.00 | 11.8100 | | | 59,050.00 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Sell | 5 | 1,000 | 5,000.00 | 11.8100 | | | 59,050.00 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Sell | 10 | 1,000 | 10,000.00 | 11.8500 | | | 118,500.00 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Buy | 10 | 1,000 | 10,000.00 | 11.8500 | | | 118,500.00 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Sell | 50 | 1,000 | 50,000.00 | 11.8075 | | | 590,375.00 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Buy | 50 | 1,000 | 50,000.00 | 11.8075 | | | 590,375.00 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Buy | 100 | 1,000 | 100,000.00 | 11.8300 | | | 1,183,000.00 |
| \$ / R 16/03/2015 Foreign Exchange Future | | Sell | 100 | 1,000 | 100,000.00 | 11.8300 | | | 1,183,000.00 |

| | | | | | | | |
|---|-------------------------|------|---------------|-------|----------------------|---------|-----------------------|
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 111 | 1,000 | 111,000.00 | 11.7835 | 1,307,968.50 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Buy | 111 | 1,000 | 111,000.00 | 11.7835 | 1,307,968.50 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Buy | 150 | 1,000 | 150,000.00 | 11.8075 | 1,771,125.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 150 | 1,000 | 150,000.00 | 11.8075 | 1,771,125.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 150 | 1,000 | 150,000.00 | 11.8075 | 1,771,125.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Buy | 150 | 1,000 | 150,000.00 | 11.8225 | 1,773,375.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 150 | 1,000 | 150,000.00 | 11.8225 | 1,773,375.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 648 | 1,000 | 648,000.00 | 11.7860 | 7,637,328.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Buy | 648 | 1,000 | 648,000.00 | 11.7860 | 7,637,328.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 11.8082 | 11,808,200.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 11.7823 | 11,782,300.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 11.8082 | 11,808,200.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Buy | 1,000 | 1,000 | 1,000,000.00 | 11.8082 | 11,808,200.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 11.7823 | 11,782,300.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Buy | 1,000 | 1,000 | 1,000,000.00 | 11.7823 | 11,782,300.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 2,000 | 1,000 | 2,000,000.00 | 11.8082 | 23,616,400.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Buy | 2,000 | 1,000 | 2,000,000.00 | 11.8082 | 23,616,400.00 |
| \$ / R 16/03/2015 | Foreign Exchange Future | Sell | 2,000 | 1,000 | 2,000,000.00 | 11.8082 | 23,616,400.00 |
| Total Futures | | | 14,614 | | 14,614,000.00 | | 172,462,154.40 |
| Total Options | | | | | | | |
| Total \$ / R Foreign Exchange Future | | | 14,614 | | 14,614,000.00 | | 172,462,154.40 |

Mar 2015 \$ / R MAXI

| | | | | | | | |
|--|-------------------------|------|-----------|---------|---------------------|---------|----------------------|
| \$ / R MAXI 16/03/2015 | Foreign Exchange Future | Sell | 7 | 100,000 | 700,000.00 | 11.7860 | 8,250,200.00 |
| \$ / R MAXI 16/03/2015 | Foreign Exchange Future | Buy | 7 | 100,000 | 700,000.00 | 11.7860 | 8,250,200.00 |
| Total Futures | | | 14 | | 1,400,000.00 | | 16,500,400.00 |
| Total Options | | | | | | | |
| Total \$ / R MAXI Foreign Exchange Future | | | 14 | | 1,400,000.00 | | 16,500,400.00 |

Mar 2015 £ / R

| | | | | | | | |
|------------------|-------------------------|------|-----|-------|------------|---------|--------------|
| £ / R 16/03/2015 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 18.3654 | 91,827.00 |
| £ / R 16/03/2015 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 18.3654 | 91,827.00 |
| £ / R 16/03/2015 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 18.2902 | 4,572,550.00 |
| £ / R 16/03/2015 | Foreign Exchange Future | Buy | 250 | 1,000 | 250,000.00 | 18.2902 | 4,572,550.00 |

| Contract | Call/ Put | Strike Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount | Premium Value |
|--|--------------|---------------------|------------------------|------------------|----------------------|---------|--------------|----------------------------|-----------------------|
| Total Futures | | | 510 | | 510,000.00 | | | | 9,328,754.00 |
| Total Options | | | | | | | | | |
| Total £ / R Foreign Exchange Future | | | 510 | | 510,000.00 | | | | 9,328,754.00 |
| Mar 2015 AU\$ / R | | | | | | | | | |
| AU\$ / R 16/03/2015 Foreign Exchange Future | | Sell | 100 | 1,000 | 100,000.00 | 9.5006 | | | 950,060.00 |
| AU\$ / R 16/03/2015 Foreign Exchange Future | | Buy | 100 | 1,000 | 100,000.00 | 9.5006 | | | 950,060.00 |
| Total Futures | | | 200 | | 200,000.00 | | | | 1,900,120.00 |
| Total Options | | | | | | | | | |
| Total AU\$ / R Foreign Exchange Future | | | 200 | | 200,000.00 | | | | 1,900,120.00 |
| Jun 2015 \$ / R | | | | | | | | | |
| \$ / R 12/06/2015 Foreign Exchange Future | | Sell | 4 | 1,000 | 4,000.00 | 12.0121 | | | 48,048.40 |
| \$ / R 12/06/2015 Foreign Exchange Future | | Buy | 4 | 1,000 | 4,000.00 | 12.0121 | | | 48,048.40 |
| \$ / R 12/06/2015 Foreign Exchange Future | | Buy | 4 | 1,000 | 4,000.00 | 12.0121 | | | 48,048.40 |
| \$ / R 12/06/2015 Foreign Exchange Future | | Buy | 100 | 1,000 | 100,000.00 | 11.9827 | | | 1,198,270.00 |
| \$ / R 12/06/2015 Foreign Exchange Future | | Sell | 100 | 1,000 | 100,000.00 | 11.9827 | | | 1,198,270.00 |
| Total Futures | | | 212 | | 212,000.00 | | | | 2,540,685.20 |
| Total Options | | | | | | | | | |
| Total \$ / R Foreign Exchange Future | | | 212 | | 212,000.00 | | | | 2,540,685.20 |
| Total Futures | | | 15,550 | | 16,936,000.00 | | | | 202 732 113.60 |
| Total Options | | | | | | | | | |
| Grand Total for Currency Future Detailed Turnover | | | 15,550 | | 16,936,000.00 | | | | 202 732 113.60 |