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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 31/12/2014

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Mar 2015 \$ / R</b>									
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7150			11,715.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7072			11,707.20
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7150			11,715.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7072			11,707.20
\$ / R 16/03/2015 Foreign Exchange Future		Sell	4	1,000	4,000.00	11.7060			46,824.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	4	1,000	4,000.00	11.7060			46,824.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	11.7000			58,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	11.7202			58,601.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	11.7202			58,601.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	11.7000			58,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	13	1,000	13,000.00	11.6978			152,071.40
\$ / R 16/03/2015 Foreign Exchange Future		Sell	13	1,000	13,000.00	11.6978			152,071.40
\$ / R 16/03/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	11.7221			175,831.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	11.7221			175,831.50

\$ / R 16/03/2015	Foreign Exchange Future		Sell	20	1,000	20,000.00	11.7108	234,216.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	20	1,000	20,000.00	11.7108	234,216.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	25	1,000	25,000.00	11.7178	292,945.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	25	1,000	25,000.00	11.7178	292,945.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	36	1,000	36,000.00	11.7200	421,920.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	36	1,000	36,000.00	11.7200	421,920.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	87	1,000	87,000.00	11.7000	1,017,900.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	87	1,000	87,000.00	11.7000	1,017,900.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.7240	1,172,400.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.7240	1,172,400.00
<b>Total Futures</b>				<b>624</b>		<b>624,000.00</b>		<b>7,309,262.20</b>

**Total Options**

**Total \$ / R Foreign Exchange Future**

**624**

**624,000.00**

**7,309,262.20**

**Mar 2015 £ / R**

£ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	18.2030	1,820,300.00
£ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	18.2030	1,820,300.00
<b>Total Futures</b>				<b>200</b>		<b>200,000.00</b>		<b>3,640,600.00</b>

**Total Options**

**Total £ / R Foreign Exchange Future**

**200**

**200,000.00**

**3,640,600.00**

**Mar 2015 € / R**

€ / R 16/03/2015	Foreign Exchange Future		Buy	35	1,000	35,000.00	14.2420	498,470.00
€ / R 16/03/2015	Foreign Exchange Future		Sell	35	1,000	35,000.00	14.2420	498,470.00
€ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	14.2535	1,425,350.00
€ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.2535	1,425,350.00
€ / R 16/03/2015	Foreign Exchange Future	P	14.25 Buy	20,000	1,000	20,000,000.00	319.6200	6,392,400,000.00
€ / R 16/03/2015	Foreign Exchange Future	P	14.25 Sell	20,000	1,000	20,000,000.00	319.6200	6,392,400,000.00
€ / R 16/03/2015	Foreign Exchange Future	P	14.25 Buy	20,000	1,000	20,000,000.00	321.6200	6,432,400,000.00
<b>Total Futures</b>				<b>270</b>		<b>270,000.00</b>		<b>3,847,640.00</b>

**Total Options**

**60,000**

**60,000,000**

**19,217,200,000.00**

**Total € / R Foreign Exchange Future**

**60,270**

**60,270,000.00**

**19,221,047,640.00**

**Jun 2015 \$ / R**

\$ / R 12/06/2015	Foreign Exchange Future		Sell	10	1,000	10,000.00	11.9013	119,013.00
\$ / R 12/06/2015	Foreign Exchange Future		Buy	10	1,000	10,000.00	11.9013	119,013.00

<b>Contract</b>	<b>Call/ Put</b>	<b>Strike Buy/ Sell</b>	<b>Number of Contracts</b>	<b>Contract Size</b>	<b>Foreign Value</b>	<b>Price</b>	<b>Spot Rate</b>	<b>ZAR Converted Amount</b>	<b>Premium Value</b>
			<b>20</b>		<b>20,000.00</b>				<b>238,026.00</b>
			<b>20</b>		<b>20,000.00</b>				<b>238,026.00</b>
<b>Total Futures</b>			<b>1,114</b>		<b>1,114,000.00</b>				<b>15 035 528.20</b>
<b>Total Options</b>			<b>60,000</b>		<b>60,000,000.00</b>				<b>19 217 200 000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>61,114</b>		<b>61,114,000.00</b>				<b>19 232 235 528.20</b>