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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 18/02/2015

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	1	1,000	1,000.00	11.7600			11,760.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7574			11,757.40
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7407			11,740.70
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7320			11,732.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7453			11,745.30
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7574			11,757.40
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7600			11,760.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7591			11,759.10
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7570			11,757.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7407			11,740.70
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7320			11,732.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7570			11,757.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7591			11,759.10
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.7453			11,745.30

\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.7700	23,540.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.7800	23,560.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7700	23,540.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7800	23,560.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7700	35,310.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7405	35,221.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7700	35,310.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7580	35,274.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7364	35,209.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7612	35,283.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7364	35,209.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.7454	35,236.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7612	35,283.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7454	35,236.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7405	35,221.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.7580	35,274.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	11.7560	47,024.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	11.7560	47,024.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7400	58,700.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7600	58,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7364	58,682.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7400	58,700.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7600	58,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7364	58,682.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.7500	117,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.7379	117,379.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.7607	117,607.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7379	117,379.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7500	117,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7607	117,607.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.7661	294,152.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.7460	293,650.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.7460	293,650.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	30	1,000	30,000.00	11.7640	352,920.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	35	1,000	35,000.00	11.7732	412,062.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	55	1,000	55,000.00	11.7650	647,075.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	75	1,000	75,000.00	11.7600	882,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	99	1,000	99,000.00	11.7488	1,163,131.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	99	1,000	99,000.00	11.7186	1,160,141.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	99	1,000	99,000.00	11.7186	1,160,141.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.7548	1,175,480.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.7548	1,175,480.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	119	1,000	119,000.00	11.6898	1,391,086.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	119	1,000	119,000.00	11.6898	1,391,086.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.7447	2,348,940.00

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		Sell	200	1,000	200,000.00	11.7447			2,348,940.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	11.7330			2,933,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	11.7330			2,933,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	11.7410			2,935,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	300	1,000	300,000.00	11.7447			3,523,410.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	300	1,000	300,000.00	11.7447			3,523,410.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	380	1,000	380,000.00	11.7626			4,469,788.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	750	1,000	750,000.00	11.7576			8,818,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7685			11,768,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7928			11,792,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7928			11,792,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7685			11,768,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,124	1,000	1,124,000.00	11.7610			13,219,364.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,124	1,000	1,124,000.00	11.7610			13,219,364.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,240	1,000	1,240,000.00	11.7597			14,582,028.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	11.7685			58,842,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	11.7928			58,964,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	11.7685			58,842,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	11.7928			58,964,000.00
Total Futures			31,529		31,529,000.00				371,216,005.90
Total Options									
Total \$ / R Foreign Exchange Future			31,529		31,529,000.00				371,216,005.90

Mar 2015 \$ / R MAXI

\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	3	100,000	300,000.00	11.7455			3,523,650.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	11.7455			3,523,650.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.7385			8,216,950.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.7340			8,213,800.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.7385			8,216,950.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.7340			8,213,800.00
Total Futures			34		3,400,000.00				39,908,800.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			34		3,400,000.00				39,908,800.00

Mar 2015 £ / R

£ / R 16/03/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	18.1358	90,679.00
£ / R 16/03/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	18.1358	90,679.00
Total Futures		10		10,000.00		181,358.00

Total Options

Total £ / R Foreign Exchange Future		10		10,000.00		181,358.00
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Mar 2015 € / R

€ / R 16/03/2015 Foreign Exchange Future	Buy	7	1,000	7,000.00	13.3985	93,789.50
€ / R 16/03/2015 Foreign Exchange Future	Sell	7	1,000	7,000.00	13.3985	93,789.50
Total Futures		14		14,000.00		187,579.00

Total Options

Total € / R Foreign Exchange Future		14		14,000.00		187,579.00
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Mar 2015 AU\$ / R

AU\$ / R 16/03/2015 Foreign Exchange Future	Buy	1	1,000	1,000.00	9.1988	9,198.80
AU\$ / R 16/03/2015 Foreign Exchange Future	Sell	1	1,000	1,000.00	9.1988	9,198.80
AU\$ / R 16/03/2015 Foreign Exchange Future	Sell	40	1,000	40,000.00	9.1289	365,156.00
AU\$ / R 16/03/2015 Foreign Exchange Future	Buy	40	1,000	40,000.00	9.1289	365,156.00
Total Futures		82		82,000.00		748,709.60

Total Options

Total AU\$ / R Foreign Exchange Future		82		82,000.00		748,709.60
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May 2015 \$ / R

\$ / R 13/05/2015 Any day expiry	Sell	8,000	1,000	8,000,000.00	11.8495	94,796,000.00
\$ / R 13/05/2015 Any day expiry	Buy	8,000	1,000	8,000,000.00	11.8495	94,796,000.00
Total Futures		16,000		16,000,000.00		189,592,000.00

Total Options

Total \$ / R Any day expiry		16,000		16,000,000.00		189,592,000.00
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Jun 2015 \$ / R

\$ / R 12/06/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.9092	59,546.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.9092	59,546.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	11.9338	1,193,380.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	100	1,000	100,000.00	11.9338	1,193,380.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 12/06/2015 Foreign Exchange Future		Buy	300	1,000	300,000.00	11.9338			3,580,140.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	300	1,000	300,000.00	11.9010			3,570,300.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	300	1,000	300,000.00	11.9010			3,570,300.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.9254			5,962,700.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.9254			5,962,700.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.9180			5,959,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	700	1,000	700,000.00	11.9338			8,353,660.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.9338			11,933,800.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	1,600	1,000	1,600,000.00	11.9200			19,072,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	1,600	1,000	1,600,000.00	11.9200			19,072,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	30,000	1,000	30,000,000.00	11.9292			357,876,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	30,000	1,000	30,000,000.00	11.9292			357,876,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	34,000	1,000	34,000,000.00	11.9150			405,110,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	34,000	1,000	34,000,000.00	11.9150			405,110,000.00
Total Futures			135,510		135,510,000.00				1,615,514,452.00
Total Options									
Total \$ / R Foreign Exchange Future			135,510		135,510,000.00				1,615,514,452.00

Jun 2015 \$ / R MAXI

\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	3	100,000	300,000.00	11.9224			3,576,720.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	11.9224			3,576,720.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.9110			8,337,700.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.9110			8,337,700.00
Total Futures			20		2,000,000.00				23,828,840.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			20		2,000,000.00				23,828,840.00

Jun 2015 € / R

€ / R 12/06/2015 Foreign Exchange Future		Sell	7	1,000	7,000.00	13.6128			95,289.60
€ / R 12/06/2015 Foreign Exchange Future		Buy	7	1,000	7,000.00	13.6128			95,289.60
€ / R 12/06/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.5870			13,587,000.00
€ / R 12/06/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	13.5870			13,587,000.00

Total Futures			2,014		2,014,000.00		27,364,579.20
Total Options							
Total € / R Foreign Exchange Future			2,014		2,014,000.00		27,364,579.20
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Sep 2015 \$ / R							
\$ / R 14/09/2015 Foreign Exchange Future	Sell	14	1,000	14,000.00	12.1000		169,400.00
\$ / R 14/09/2015 Foreign Exchange Future	Buy	14	1,000	14,000.00	12.1000		169,400.00
\$ / R 14/09/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	12.1091		2,421,820.00
\$ / R 14/09/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	12.1028		2,420,560.00
\$ / R 14/09/2015 Foreign Exchange Future	Sell	200	1,000	200,000.00	12.1091		2,421,820.00
\$ / R 14/09/2015 Foreign Exchange Future	Sell	200	1,000	200,000.00	12.1028		2,420,560.00
Total Futures		828		828,000.00			10,023,560.00
Total Options							
Total \$ / R Foreign Exchange Future		828		828,000.00			10,023,560.00
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Sep 2015 £ / R							
£ / R 14/09/2015 Foreign Exchange Future	Buy	12	1,000	12,000.00	18.6772		224,126.40
£ / R 14/09/2015 Foreign Exchange Future	Sell	12	1,000	12,000.00	18.6772		224,126.40
Total Futures		24		24,000.00			448,252.80
Total Options							
Total £ / R Foreign Exchange Future		24		24,000.00			448,252.80
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Sep 2015 AU\$ / R							
AU\$ / R 14/09/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	9.3485		93,485.00
AU\$ / R 14/09/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	9.3485		93,485.00
Total Futures		20		20,000.00			186,970.00
Total Options							
Total AU\$ / R Foreign Exchange Future		20		20,000.00			186,970.00
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Dec 2015 \$ / R							
\$ / R 11/12/2015 Foreign Exchange Future	Sell	1,700	1,000	1,700,000.00	12.2510		20,826,700.00
\$ / R 11/12/2015 Foreign Exchange Future	Buy	1,700	1,000	1,700,000.00	12.2510		20,826,700.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
			3,400		3,400,000.00				41,653,400.00
			3,400		3,400,000.00				41,653,400.00
Total Futures			189,485		194,831,000.00				2 320 854 506.50
Total Options									
Grand Total for Currency Future Detailed Turnover			189,485		194,831,000.00				2 320 854 506.50