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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 05/01/2015

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 05/01/2015 Any day expiry		Buy	500	1,000	500,000.00	11.6913			5,845,650.00
\$ / R 05/01/2015 Any day expiry		Buy	4,500	1,000	4,500,000.00	11.6913			52,610,850.00
\$ / R 05/01/2015 Any day expiry		Sell	5,000	1,000	5,000,000.00	11.6913			58,456,500.00
		Total Futures	10,000		10,000,000.00				116,913,000.00
		Total Options							
		Total \$ / R Any day expiry	10,000		10,000,000.00				116,913,000.00
Jan 2015 CF CANDO CAGB									
CF CANDO CAGB 05/01/2015 Can-Do Future		Sell	5,000	1	5,000.00	0.0000			0.00
CF CANDO CAGB 05/01/2015 Can-Do Future		Buy	5,000	1	5,000.00	0.0000			0.00

Total Futures			10,000		10,000.00		0.00
Total Options							
Total CF CANDO CAGB Can-Do Future			10,000		10,000.00		0.00

Jan 2015 \$ / R							
\$ / R 12/01/2015 Any day expiry	P	11.75 Buy	4,000	1,000	4,000,000.00	83.6680	334,672,000.00
\$ / R 12/01/2015 Any day expiry	P	11.75 Sell	4,000	1,000	4,000,000.00	81.0000	324,000,000.00
\$ / R 12/01/2015 Any day expiry	P	11.75 Buy	4,000	1,000	4,000,000.00	81.0000	324,000,000.00
Total Futures			0		0.00		0.00
Total Options			12,000		12,000,000		982,672,000.00
Total \$ / R Any day expiry			12,000		12,000,000.00		982,672,000.00

Mar 2015 \$ / R							
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8555	11,855.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8628	11,862.80
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8750	11,875.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8750	11,875.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8363	11,836.30
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8611	11,861.10
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8611	11,861.10
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8600	11,860.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8363	11,836.30
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.8600	11,860.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8628	11,862.80
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.8555	11,855.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.8500	23,700.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.8500	23,700.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.8278	23,655.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.8278	23,655.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.8500	23,700.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.8403	35,520.90
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.8403	35,520.90
\$ / R 16/03/2015 Foreign Exchange Future		Sell	4	1,000	4,000.00	11.8241	47,296.40
\$ / R 16/03/2015 Foreign Exchange Future		Buy	4	1,000	4,000.00	11.8241	47,296.40
\$ / R 16/03/2015 Foreign Exchange Future		Buy	8	1,000	8,000.00	11.8500	94,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	9	1,000	9,000.00	11.8600	106,740.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	9	1,000	9,000.00	11.8600	106,740.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.8789	118,789.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.8789	118,789.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.8237	118,237.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 16/03/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.8237			118,237.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	11.8776			237,552.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	11.8592			237,184.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	11.8723			237,446.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	11.8723			237,446.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	11.8776			237,552.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	11.8555			237,110.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	11.8592			237,184.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	11.8585			237,170.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	11.8555			237,110.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	11.8585			237,170.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	11.8723			237,446.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	25	1,000	25,000.00	11.8557			296,392.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	25	1,000	25,000.00	11.8547			296,367.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	25	1,000	25,000.00	11.8750			296,875.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	25	1,000	25,000.00	11.8832			297,080.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	25	1,000	25,000.00	11.8750			296,875.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	25	1,000	25,000.00	11.8557			296,392.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	25	1,000	25,000.00	11.8547			296,367.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	25	1,000	25,000.00	11.8832			297,080.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	11.8521			355,563.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	30	1,000	30,000.00	11.8521			355,563.00
\$ / 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	11.8800			594,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	11.8800			594,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	104	1,000	104,000.00	11.8699			1,234,469.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	104	1,000	104,000.00	11.8699			1,234,469.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	197	1,000	197,000.00	11.8548			2,335,395.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	197	1,000	197,000.00	11.8548			2,335,395.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	11.8500			2,370,000.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	210	1,000	210,000.00	11.8500			2,488,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	210	1,000	210,000.00	11.8500			2,488,500.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.8268			5,913,400.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.8885			5,944,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	11.8885			5,944,250.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.8268			5,913,400.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.8328			11,832,800.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.8142			11,814,200.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.8328			11,832,800.00

\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.8142	11,814,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.8142	11,814,200.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.30 Buy	1,000	1,000	1,000,000.00	52.9500	52,950,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.30 Sell	1,000	1,000	1,000,000.00	52.9500	52,950,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.30 Buy	1,000	1,000	1,000,000.00	52.9500	52,950,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	11.8142	23,628,400.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	11.8142	23,628,400.00
Total Futures				12,984		12,984,000.00		153,608,235.60
Total Options				3,000		3,000,000		158,850,000.00
Total \$ / R Foreign Exchange Future				15,984		15,984,000.00		312,458,235.60

Mar 2015 \$ / R MAXI

\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	3	100,000	300,000.00	11.8266	3,547,980.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	3	100,000	300,000.00	11.8266	3,547,980.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	11.8172	5,908,600.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	11.8144	5,907,200.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	11.8278	5,913,900.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	11.8172	5,908,600.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	11.8144	5,907,200.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	11.8278	5,913,900.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	7	100,000	700,000.00	11.8181	8,272,670.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	7	100,000	700,000.00	11.8181	8,272,670.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	10	100,000	1,000,000.00	11.8401	11,840,100.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	10	100,000	1,000,000.00	11.8401	11,840,100.00
Total Futures				70		7,000,000.00		82,780,900.00
Total Options								
Total \$ / R MAXI Foreign Exchange Future				70		7,000,000.00		82,780,900.00

Mar 2015 £ / R

£ / R 16/03/2015	Foreign Exchange Future		Sell	5	1,000	5,000.00	18.1200	90,600.00
£ / R 16/03/2015	Foreign Exchange Future		Sell	5	1,000	5,000.00	18.0722	90,361.00
£ / R 16/03/2015	Foreign Exchange Future		Buy	5	1,000	5,000.00	18.1200	90,600.00
£ / R 16/03/2015	Foreign Exchange Future		Buy	5	1,000	5,000.00	18.0722	90,361.00
£ / R 16/03/2015	Foreign Exchange Future		Sell	14	1,000	14,000.00	18.1158	253,621.20
£ / R 16/03/2015	Foreign Exchange Future		Buy	14	1,000	14,000.00	18.1158	253,621.20
£ / R 16/03/2015	Foreign Exchange Future		Sell	250	1,000	250,000.00	18.0890	4,522,250.00
£ / R 16/03/2015	Foreign Exchange Future		Sell	250	1,000	250,000.00	18.0790	4,519,750.00
£ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	18.0750	9,037,500.00
£ / R 16/03/2015	Foreign Exchange Future		Sell	2,250	1,000	2,250,000.00	18.0390	40,587,750.00
£ / R 16/03/2015	Foreign Exchange Future		Sell	2,250	1,000	2,250,000.00	18.0290	40,565,250.00

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	2,500	1,000	2,500,000.00	18.0440			45,110,000.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	2,500	1,000	2,500,000.00	18.0340			45,085,000.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	2,500	1,000	2,500,000.00	18.0290			45,072,500.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	2,500	1,000	2,500,000.00	18.0390			45,097,500.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	4,500	1,000	4,500,000.00	18.1050			81,472,500.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	18.1020			90,510,000.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	18.1050			90,525,000.00
		Total Futures	30,048		30,048,000.00				542,974,164.40
		Total Options							
		Total £ / R Foreign Exchange Future	30,048		30,048,000.00				542,974,164.40
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Mar 2015 € / R									
€ / R 16/03/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	14.1836			283,672.00
€ / R 16/03/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	14.1836			283,672.00
€ / R 16/03/2015 Foreign Exchange Future		Sell	40	1,000	40,000.00	14.1787			567,148.00
€ / R 16/03/2015 Foreign Exchange Future		Buy	40	1,000	40,000.00	14.1787			567,148.00
€ / R 16/03/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1500			1,415,000.00
€ / R 16/03/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	14.1500			1,415,000.00
		Total Futures	320		320,000.00				4,531,640.00
		Total Options							
		Total € / R Foreign Exchange Future	320		320,000.00				4,531,640.00
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Mar 2015 AU\$ / R									
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	40	1,000	40,000.00	9.5077			380,308.00
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	40	1,000	40,000.00	9.5077			380,308.00
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	45	1,000	45,000.00	9.5156			428,202.00
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	45	1,000	45,000.00	9.5156			428,202.00
		Total Futures	170		170,000.00				1,617,020.00
		Total Options							
		Total AU\$ / R Foreign Exchange Future	170		170,000.00				1,617,020.00
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Jun 2015 \$ / R									

\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.0452	60,226.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.0452	60,226.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.0445	301,112.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.0445	301,112.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.0445	301,112.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.0222	1,803,330.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0222	6,011,100.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	650	1,000	650,000.00	12.0222	7,814,430.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	650	1,000	650,000.00	12.0222	7,814,430.00
Total Futures			2,035		2,035,000.00		24,467,079.50

Total Options

Total \$ / R Foreign Exchange Future

2,035

2,035,000.00

24,467,079.50

Jun 2015 £ / R

£ / R 12/06/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	18.3355	73,342.00
£ / R 12/06/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	18.3355	73,342.00
£ / R 12/06/2015	Foreign Exchange Future	Sell	8	1,000	8,000.00	18.4100	147,280.00
£ / R 12/06/2015	Foreign Exchange Future	Buy	8	1,000	8,000.00	18.4100	147,280.00
Total Futures			24		24,000.00		441,244.00

Total Options

Total £ / R Foreign Exchange Future

24

24,000.00

441,244.00

Sep 2015 \$ / R

\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.2717	122,717.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.2454	122,454.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.2717	122,717.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.2454	122,454.00
Total Futures			40		40,000.00		490,342.00

Total Options

Total \$ / R Foreign Exchange Future

40

40,000.00

490,342.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			65,691		62,631,000.00				927 823 625.50
Total Options			15,000		15,000,000.00				1 141 522 000.00
Grand Total for Currency Future Detailed Turnover			80,691		77,631,000.00				2 069 345 625.50