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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 16/01/2015

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	11.6575			11,657.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.6331			23,266.20
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.6600			23,320.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.6331			23,266.20
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.6600			23,320.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.6598			34,979.40
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.6677			35,003.10
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.6598			34,979.40
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.6562			34,968.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.6677			35,003.10
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.6362			34,908.60
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.6562			34,968.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.6362			34,908.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	11.6284			58,142.00

\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6616	58,308.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6284	58,142.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6650	58,325.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6616	58,308.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6650	58,325.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6248	58,124.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6703	116,703.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6552	116,552.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6552	116,552.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6552	116,552.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6547	116,547.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6551	116,551.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6551	116,551.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6651	116,651.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6551	116,551.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6552	116,552.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6551	116,551.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6552	116,552.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6552	116,552.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6651	116,651.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6547	116,547.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6703	116,703.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6800	116,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6800	116,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	14	1,000	14,000.00	11.6689	163,364.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	14	1,000	14,000.00	11.6689	163,364.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.6551	174,826.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.6551	174,826.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6531	233,062.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6531	233,062.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6580	233,160.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6502	233,004.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6502	233,004.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6580	233,160.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.5986	289,965.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.6290	290,725.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.6290	290,725.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.6300	348,900.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	36	1,000	36,000.00	11.6666	419,997.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	40	1,000	40,000.00	11.6428	465,712.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	66	1,000	66,000.00	11.6666	769,995.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	68	1,000	68,000.00	11.6182	790,037.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	75	1,000	75,000.00	11.6352	872,640.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	75	1,000	75,000.00	11.6352	872,640.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	76	1,000	76,000.00	11.6428	884,852.80

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	84	1,000	84,000.00	11.6248			976,483.20
\$ / R 16/03/2015	Foreign Exchange Future		Sell	84	1,000	84,000.00	11.6248			976,483.20
\$ / R 16/03/2015	Foreign Exchange Future		Sell	90	1,000	90,000.00	11.6428			1,047,852.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	99	1,000	99,000.00	11.5620			1,144,638.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	99	1,000	99,000.00	11.5620			1,144,638.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.6520			1,165,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.6500			1,165,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.6520			1,165,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.6500			1,165,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	102	1,000	102,000.00	11.6666			1,189,993.20
\$ / R 16/03/2015	Foreign Exchange Future		Sell	103	1,000	103,000.00	11.6219			1,197,055.70
\$ / R 16/03/2015	Foreign Exchange Future		Sell	124	1,000	124,000.00	11.6428			1,443,707.20
\$ / R 16/03/2015	Foreign Exchange Future		Sell	138	1,000	138,000.00	11.6428			1,606,706.40
\$ / R 16/03/2015	Foreign Exchange Future		Sell	140	1,000	140,000.00	11.6555			1,631,770.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	140	1,000	140,000.00	11.6555			1,631,770.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	144	1,000	144,000.00	11.6289			1,674,561.60
\$ / R 16/03/2015	Foreign Exchange Future		Buy	144	1,000	144,000.00	11.6289			1,674,561.60
\$ / R 16/03/2015	Foreign Exchange Future		Sell	154	1,000	154,000.00	11.6428			1,792,991.20
\$ / R 16/03/2015	Foreign Exchange Future		Buy	156	1,000	156,000.00	11.5620			1,803,672.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	156	1,000	156,000.00	11.5620			1,803,672.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	172	1,000	172,000.00	11.6675			2,006,810.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	172	1,000	172,000.00	11.6675			2,006,810.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	180	1,000	180,000.00	11.6708			2,100,744.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	180	1,000	180,000.00	11.6708			2,100,744.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	186	1,000	186,000.00	11.6703			2,170,675.80
\$ / R 16/03/2015	Foreign Exchange Future		Sell	186	1,000	186,000.00	11.6703			2,170,675.80
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.6700			2,334,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.6723			2,334,460.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.6723			2,334,460.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.6700			2,334,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	250	1,000	250,000.00	11.6553			2,913,825.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	250	1,000	250,000.00	11.6616			2,915,400.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	281	1,000	281,000.00	11.6428			3,271,626.80
\$ / R 16/03/2015	Foreign Exchange Future		Sell	422	1,000	422,000.00	11.6428			4,913,261.60
\$ / R 16/03/2015	Foreign Exchange Future		Sell	435	1,000	435,000.00	11.6428			5,064,618.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	464	1,000	464,000.00	11.7081			5,432,558.40
\$ / R 16/03/2015	Foreign Exchange Future		Buy	464	1,000	464,000.00	11.7081			5,432,558.40
\$ / R 16/03/2015	Foreign Exchange Future		Sell	473	1,000	473,000.00	11.6428			5,507,044.40
\$ / R 16/03/2015	Foreign Exchange Future		Sell	490	1,000	490,000.00	11.6285			5,697,965.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	490	1,000	490,000.00	11.6285			5,697,965.00

\$ / R 16/03/2015	Foreign Exchange Future	Buy	750	1,000	750,000.00	11.6575	8,743,125.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	750	1,000	750,000.00	11.6575	8,743,125.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.6585	11,658,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.6630	11,663,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.6630	11,663,000.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.6585	11,658,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2,233	1,000	2,233,000.00	11.6428	25,998,372.40
<b>Total Futures</b>			<b>16,952</b>		<b>16,952,000.00</b>		<b>197,530,946.00</b>
<b>Total Options</b>							
<b>Total \$ / R Foreign Exchange Future</b>			<b>16,952</b>		<b>16,952,000.00</b>		<b>197,530,946.00</b>

### Mar 2015 \$ / R MAXI

\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	11.6477	1,164,770.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	11.6477	1,164,770.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.6481	2,329,620.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.6481	2,329,620.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	11.6708	2,334,160.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	11.6708	2,334,160.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	3	100,000	300,000.00	11.6703	3,501,090.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	3	100,000	300,000.00	11.6773	3,503,190.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	3	100,000	300,000.00	11.6703	3,501,090.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	3	100,000	300,000.00	11.6773	3,503,190.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	4	100,000	400,000.00	11.6896	4,675,840.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	4	100,000	400,000.00	11.6896	4,675,840.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	5	100,000	500,000.00	11.6477	5,823,850.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	5	100,000	500,000.00	11.6477	5,823,850.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	5	100,000	500,000.00	11.6708	5,835,400.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	5	100,000	500,000.00	11.6723	5,836,150.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	5	100,000	500,000.00	11.6708	5,835,400.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	5	100,000	500,000.00	11.6723	5,836,150.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	6	100,000	600,000.00	11.6841	7,010,460.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	6	100,000	600,000.00	11.6841	7,010,460.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	7	100,000	700,000.00	11.6723	8,170,610.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	7	100,000	700,000.00	11.6723	8,170,610.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	11.6481	11,648,100.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	11.6814	11,681,400.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	11.6481	11,648,100.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	11.6814	11,681,400.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Total Futures</b>			<b>126</b>		<b>12,600,000.00</b>				<b>147,029,280.00</b>
<b>Total Options</b>									
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>126</b>		<b>12,600,000.00</b>				<b>147,029,280.00</b>

**Mar 2015 € / R**

€ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.5200			135,200.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.5200			135,200.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	21	1,000	21,000.00	13.4950			283,395.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	21	1,000	21,000.00	13.5290			284,109.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	35	1,000	35,000.00	13.5338			473,683.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	35	1,000	35,000.00	13.5338			473,683.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	39	1,000	39,000.00	13.5290			527,631.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	39	1,000	39,000.00	13.4950			526,305.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	60	1,000	60,000.00	13.5600			813,600.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	60	1,000	60,000.00	13.5600			813,600.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.5323			1,353,230.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.5758			1,357,580.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.5323			1,353,230.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.5758			1,357,580.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.5379			1,353,790.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.5377			1,353,770.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.5379			1,353,790.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.5377			1,353,770.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	102	1,000	102,000.00	13.5290			1,379,958.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	102	1,000	102,000.00	13.4950			1,376,490.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	117	1,000	117,000.00	13.5290			1,582,893.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	117	1,000	117,000.00	13.4950			1,578,915.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.5379			2,030,685.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.5377			2,030,655.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.5379			2,030,685.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.5377			2,030,655.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	13.5236			3,380,900.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	13.5236			3,380,900.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	375	1,000	375,000.00	13.5290			5,073,375.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	375	1,000	375,000.00	13.4950			5,060,625.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	420	1,000	420,000.00	13.5290			5,682,180.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	420	1,000	420,000.00	13.5290			5,682,180.00

€ / R 16/03/2015	Foreign Exchange Future	Sell	420	1,000	420,000.00	13.4950	5,667,900.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	420	1,000	420,000.00	13.4950	5,667,900.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	719	1,000	719,000.00	13.4950	9,702,905.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	719	1,000	719,000.00	13.5290	9,727,351.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	787	1,000	787,000.00	13.5290	10,647,323.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	787	1,000	787,000.00	13.4950	10,620,565.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	3,000	1,000	3,000,000.00	13.5150	40,545,000.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	3,000	1,000	3,000,000.00	13.5290	40,587,000.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	3,000	1,000	3,000,000.00	13.4950	40,485,000.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	3,000	1,000	3,000,000.00	13.5400	40,620,000.00
<b>Total Futures</b>			<b>20,110</b>		<b>20,110,000.00</b>		<b>271,875,186.00</b>

**Total Options**

**Total € / R Foreign Exchange Future**

**20,110**

**20,110,000.00**

**271,875,186.00**

**Mar 2015 AU\$ / R**

AU\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	9.5100	190,200.00
AU\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	9.5100	190,200.00
<b>Total Futures</b>			<b>40</b>		<b>40,000.00</b>		<b>380,400.00</b>

**Total Options**

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

**40**

**40,000.00**

**380,400.00**

**Mar 2015 CHF / R**

CHF / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.4500	26,900.00
CHF / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.4500	26,900.00
CHF / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	13.4000	40,200.00
CHF / R 16/03/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	13.2800	39,840.00
CHF / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	13.4000	40,200.00
CHF / R 16/03/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	13.2800	39,840.00
CHF / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2796	66,398.00
CHF / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2796	66,398.00
CHF / R 16/03/2015	Foreign Exchange Future	Sell	7	1,000	7,000.00	13.4000	93,800.00
CHF / R 16/03/2015	Foreign Exchange Future	Buy	7	1,000	7,000.00	13.4000	93,800.00
CHF / R 16/03/2015	Foreign Exchange Future	Sell	11	1,000	11,000.00	13.5430	148,973.00
CHF / R 16/03/2015	Foreign Exchange Future	Buy	11	1,000	11,000.00	13.5430	148,973.00
CHF / R 16/03/2015	Foreign Exchange Future	Sell	17	1,000	17,000.00	13.4000	227,800.00
CHF / R 16/03/2015	Foreign Exchange Future	Buy	17	1,000	17,000.00	13.4000	227,800.00
CHF / R 16/03/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.3718	2,005,770.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Total Futures</b>			<b>246</b>		<b>246,000.00</b>				<b>3,293,592.00</b>
<b>Total Options</b>									
<b>Total CHF / R Foreign Exchange Future</b>			<b>246</b>		<b>246,000.00</b>				<b>3,293,592.00</b>
<b>Jun 2015 \$ / R</b>									
\$ / R 12/06/2015		Foreign Exchange Future	Buy	3	1,000	3,000.00	11.8293		35,487.90
\$ / R 12/06/2015		Foreign Exchange Future	Sell	3	1,000	3,000.00	11.8293		35,487.90
\$ / R 12/06/2015		Foreign Exchange Future	Sell	9	1,000	9,000.00	11.8400		106,560.00
\$ / R 12/06/2015		Foreign Exchange Future	Buy	9	1,000	9,000.00	11.8400		106,560.00
\$ / R 12/06/2015		Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8387		118,387.00
\$ / R 12/06/2015		Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8387		118,387.00
\$ / R 12/06/2015		Foreign Exchange Future	Buy	36	1,000	36,000.00	11.8395		426,222.00
\$ / R 12/06/2015		Foreign Exchange Future	Sell	36	1,000	36,000.00	11.8395		426,222.00
\$ / R 12/06/2015		Foreign Exchange Future	Buy	60	1,000	60,000.00	11.8282		709,692.00
\$ / R 12/06/2015		Foreign Exchange Future	Sell	60	1,000	60,000.00	11.8282		709,692.00
\$ / R 12/06/2015		Foreign Exchange Future	Buy	66	1,000	66,000.00	11.8403		781,459.80
\$ / R 12/06/2015		Foreign Exchange Future	Sell	66	1,000	66,000.00	11.8403		781,459.80
\$ / R 12/06/2015		Foreign Exchange Future	Buy	140	1,000	140,000.00	11.8290		1,656,060.00
\$ / R 12/06/2015		Foreign Exchange Future	Sell	140	1,000	140,000.00	11.8290		1,656,060.00
\$ / R 12/06/2015		Foreign Exchange Future	Buy	251	1,000	251,000.00	11.8432		2,972,643.20
\$ / R 12/06/2015		Foreign Exchange Future	Sell	251	1,000	251,000.00	11.8432		2,972,643.20
\$ / R 12/06/2015		Foreign Exchange Future	Buy	700	1,000	700,000.00	11.8280		8,279,600.00
\$ / R 12/06/2015		Foreign Exchange Future	Sell	700	1,000	700,000.00	11.8280		8,279,600.00
<b>Total Futures</b>			<b>2,550</b>		<b>2,550,000.00</b>				<b>30,172,223.80</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>2,550</b>		<b>2,550,000.00</b>				<b>30,172,223.80</b>
<b>Jun 2015 \$ / R MAXI</b>									
\$ / R MAXI 12/06/2015		Foreign Exchange Future	Buy	1	100,000	100,000.00	11.8282		1,182,820.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future	Sell	1	100,000	100,000.00	11.8282		1,182,820.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future	Buy	2	100,000	200,000.00	11.8442		2,368,840.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future	Sell	2	100,000	200,000.00	11.8442		2,368,840.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future	Buy	3	100,000	300,000.00	11.8437		3,553,110.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future	Buy	3	100,000	300,000.00	11.8438		3,553,140.00
\$ / R MAXI 12/06/2015		Foreign Exchange Future	Sell	3	100,000	300,000.00	11.8438		3,553,140.00

\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	3	100,000	300,000.00	11.8437	3,553,110.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	7	100,000	700,000.00	11.8432	8,290,240.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	7	100,000	700,000.00	11.8427	8,289,890.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	7	100,000	700,000.00	11.8425	8,289,750.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	7	100,000	700,000.00	11.8280	8,279,600.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	7	100,000	700,000.00	11.8432	8,290,240.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	7	100,000	700,000.00	11.8427	8,289,890.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	7	100,000	700,000.00	11.8425	8,289,750.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	7	100,000	700,000.00	11.8280	8,279,600.00
<b>Total Futures</b>			<b>74</b>		<b>7,400,000.00</b>		<b>87,614,780.00</b>
<b>Total Options</b>							
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>74</b>		<b>7,400,000.00</b>		<b>87,614,780.00</b>

### Jun 2015 € / R

€ / R 12/06/2015	Foreign Exchange Future	Buy	35	1,000	35,000.00	13.7512	481,292.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	35	1,000	35,000.00	13.7512	481,292.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.7672	1,376,720.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.7410	1,374,100.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.7410	1,374,100.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.7694	1,376,940.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.7694	1,376,940.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.7672	1,376,720.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.7923	2,068,845.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.7758	2,066,370.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.7758	2,066,370.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.7694	2,065,410.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.7694	2,065,410.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.7923	2,068,845.00
<b>Total Futures</b>			<b>1,570</b>		<b>1,570,000.00</b>		<b>21,619,354.00</b>
<b>Total Options</b>							
<b>Total € / R Foreign Exchange Future</b>			<b>1,570</b>		<b>1,570,000.00</b>		<b>21,619,354.00</b>

### Sep 2015 \$ / R

\$ / R 14/09/2015	Foreign Exchange Future	Buy	14	1,000	14,000.00	12.0170	168,238.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	14	1,000	14,000.00	12.0170	168,238.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.0066	240,132.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.0000	240,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.0066	240,132.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.0000	240,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	180	1,000	180,000.00	12.0193	2,163,474.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 14/09/2015 Foreign Exchange Future		Sell	180	1,000	180,000.00	12.0193			2,163,474.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	186	1,000	186,000.00	12.0185			2,235,441.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	186	1,000	186,000.00	12.0185			2,235,441.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	12.0208			2,404,160.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	12.0182			2,403,640.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	12.0182			2,403,640.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	12.0208			2,404,160.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	750	1,000	750,000.00	12.0114			9,008,550.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	750	1,000	750,000.00	12.0114			9,008,550.00
<b>Total Futures</b>			<b>3,140</b>		<b>3,140,000.00</b>				<b>37,727,270.00</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>3,140</b>		<b>3,140,000.00</b>				<b>37,727,270.00</b>

#### Sep 2015 \$ / R MAXI

\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.0150			2,403,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.0150			2,403,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	3	100,000	300,000.00	12.0263			3,607,890.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	12.0263			3,607,890.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	4	100,000	400,000.00	12.0386			4,815,440.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	4	100,000	400,000.00	12.0386			4,815,440.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.0213			6,010,650.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.0198			6,009,900.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.0011			6,000,550.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.0213			6,010,650.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.0198			6,009,900.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.0011			6,000,550.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	6	100,000	600,000.00	12.0326			7,219,560.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	6	100,000	600,000.00	12.0326			7,219,560.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	12.0212			8,414,840.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	12.0212			8,414,840.00
<b>Total Futures</b>			<b>74</b>		<b>7,400,000.00</b>				<b>88,963,660.00</b>
<b>Total Options</b>									
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>74</b>		<b>7,400,000.00</b>				<b>88,963,660.00</b>

#### Sep 2015 € / R

€ / R 14/09/2015 Foreign Exchange Future	Sell	25	1,000	25,000.00	14.0235	350,587.50
€ / R 14/09/2015 Foreign Exchange Future	Buy	25	1,000	25,000.00	14.0235	350,587.50
€ / R 14/09/2015 Foreign Exchange Future	Buy	50	1,000	50,000.00	13.9609	698,045.00
€ / R 14/09/2015 Foreign Exchange Future	Sell	50	1,000	50,000.00	13.9609	698,045.00
<b>Total Futures</b>		<b>150</b>		<b>150,000.00</b>		<b>2,097,265.00</b>

**Total Options**

<b>Total € / R Foreign Exchange Future</b>		<b>150</b>		<b>150,000.00</b>		<b>2,097,265.00</b>
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**Sep 2015 AU\$ / R**

AU\$ / R 14/09/2015 Foreign Exchange Future	Sell	65	1,000	65,000.00	9.6845	629,492.50
AU\$ / R 14/09/2015 Foreign Exchange Future	Buy	65	1,000	65,000.00	9.6845	629,492.50
<b>Total Futures</b>		<b>130</b>		<b>130,000.00</b>		<b>1,258,985.00</b>

**Total Options**

<b>Total AU\$ / R Foreign Exchange Future</b>		<b>130</b>		<b>130,000.00</b>		<b>1,258,985.00</b>
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<b>Total Futures</b>		<b>45,162</b>		<b>72,288,000.00</b>		<b>889 562 941.80</b>
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**Total Options**

<b>Grand Total for Currency Future Detailed Turnover</b>		<b>45,162</b>		<b>72,288,000.00</b>		<b>889 562 941.80</b>
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