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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 28/01/2015

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 28/01/2015	Any day expiry	Sell	56	1,000	56,000.00	11.5348			645,948.80
\$ / R 30/01/2015	Any day expiry	Buy	114	1,000	114,000.00	11.5667			1,318,603.80
\$ / R 30/01/2015	Any day expiry	Sell	114	1,000	114,000.00	11.5667			1,318,603.80
\$ / R 28/01/2015	Any day expiry	Buy	201	1,000	201,000.00	11.5348			2,318,494.80
\$ / R 28/01/2015	Any day expiry	Sell	201	1,000	201,000.00	11.5348			2,318,494.80
\$ / R 28/01/2015	Any day expiry	Buy	413	1,000	413,000.00	11.5326			4,762,963.80
\$ / R 28/01/2015	Any day expiry	Buy	500	1,000	500,000.00	11.5326			5,766,300.00
\$ / R 28/01/2015	Any day expiry	Sell	624	1,000	624,000.00	11.5326			7,196,342.40
\$ / R 28/01/2015	Any day expiry	Sell	681	1,000	681,000.00	11.5375			7,857,037.50
\$ / R 28/01/2015	Any day expiry	Buy	731	1,000	731,000.00	11.5593			8,449,848.30
\$ / R 28/01/2015	Any day expiry	Sell	731	1,000	731,000.00	11.5593			8,449,848.30
\$ / R 28/01/2015	Any day expiry	Buy	843	1,000	843,000.00	11.5326			9,721,981.80
\$ / R 28/01/2015	Any day expiry	Sell	1,132	1,000	1,132,000.00	11.5326			13,054,903.20

Total Futures	6,341	6,341,000.00	73,179,371.30
Total Options			
Total \$ / R Any day expiry	6,341	6,341,000.00	73,179,371.30

Feb 2015 \$ / R

\$ / R 17/02/2015 Any day expiry	Buy	681	1,000	681,000.00	11.5755	7,882,915.50
\$ / R 17/02/2015 Any day expiry	Sell	681	1,000	681,000.00	11.5755	7,882,915.50
Total Futures		1,362		1,362,000.00		15,765,831.00
Total Options						
Total \$ / R Any day expiry		1,362		1,362,000.00		15,765,831.00

Mar 2015 \$ / R

\$ / R 16/03/2015 Foreign Exchange Future	Sell	1	1,000	1,000.00	11.6059	11,605.90
\$ / R 16/03/2015 Foreign Exchange Future	Buy	1	1,000	1,000.00	11.6400	11,640.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	1	1,000	1,000.00	11.6400	11,640.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	1	1,000	1,000.00	11.6550	11,655.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	1	1,000	1,000.00	11.6059	11,605.90
\$ / R 16/03/2015 Foreign Exchange Future	Sell	1	1,000	1,000.00	11.6550	11,655.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	2	1,000	2,000.00	11.6391	23,278.20
\$ / R 16/03/2015 Foreign Exchange Future	Sell	2	1,000	2,000.00	11.6391	23,278.20
\$ / R 16/03/2015 Foreign Exchange Future	Sell	3	1,000	3,000.00	11.6094	34,828.20
\$ / R 16/03/2015 Foreign Exchange Future	Buy	3	1,000	3,000.00	11.6448	34,934.40
\$ / R 16/03/2015 Foreign Exchange Future	Buy	3	1,000	3,000.00	11.6094	34,828.20
\$ / R 16/03/2015 Foreign Exchange Future	Sell	3	1,000	3,000.00	11.6448	34,934.40
\$ / R 16/03/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6594	58,297.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6073	58,036.50
\$ / R 16/03/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6594	58,297.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6073	58,036.50
\$ / R 16/03/2015 Foreign Exchange Future	Sell	9	1,000	9,000.00	11.6059	104,453.10
\$ / R 16/03/2015 Foreign Exchange Future	Buy	9	1,000	9,000.00	11.6059	104,453.10
\$ / R 16/03/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6546	116,546.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6550	116,550.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6546	116,546.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6550	116,550.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	15	1,000	15,000.00	11.6258	174,387.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	15	1,000	15,000.00	11.6258	174,387.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6543	233,086.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6543	233,086.00
\$ / R 16/03/2015 Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6307	232,614.00
\$ / R 16/03/2015 Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6307	232,614.00

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	20	1,000	20,000.00	11.6001			232,002.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	20	1,000	20,000.00	11.6001			232,002.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	20	1,000	20,000.00	11.6543			233,086.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	20	1,000	20,000.00	11.6543			233,086.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	25	1,000	25,000.00	11.6451			291,127.50
\$ / R 16/03/2015	Foreign Exchange Future		Buy	25	1,000	25,000.00	11.6451			291,127.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	35	1,000	35,000.00	11.6176			406,616.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	35	1,000	35,000.00	11.6176			406,616.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	50	1,000	50,000.00	11.6438			582,190.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	50	1,000	50,000.00	11.6438			582,190.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	57	1,000	57,000.00	11.6409			663,531.30
\$ / R 16/03/2015	Foreign Exchange Future		Sell	57	1,000	57,000.00	11.6409			663,531.30
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.6379			1,163,790.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.6423			1,164,230.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.6423			1,164,230.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.6214			1,162,140.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.6379			1,163,790.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.6184			1,161,840.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.6214			1,162,140.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.6184			1,161,840.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	139	1,000	139,000.00	11.6550			1,620,045.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	139	1,000	139,000.00	11.6550			1,620,045.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	149	1,000	149,000.00	11.6325			1,733,242.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	150	1,000	150,000.00	11.6275			1,744,125.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	150	1,000	150,000.00	11.6275			1,744,125.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	167	1,000	167,000.00	11.5650			1,931,355.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.6188			2,323,760.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.6188			2,323,760.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	236	1,000	236,000.00	11.6361			2,746,119.60
\$ / R 16/03/2015	Foreign Exchange Future		Buy	236	1,000	236,000.00	11.6361			2,746,119.60
\$ / R 16/03/2015	Foreign Exchange Future		Buy	255	1,000	255,000.00	11.5650			2,949,075.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	257	1,000	257,000.00	11.6486			2,993,690.20
\$ / R 16/03/2015	Foreign Exchange Future		Buy	257	1,000	257,000.00	11.6486			2,993,690.20
\$ / R 16/03/2015	Foreign Exchange Future		Buy	300	1,000	300,000.00	11.6550			3,496,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	300	1,000	300,000.00	11.6393			3,491,790.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	300	1,000	300,000.00	11.6393			3,491,790.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	300	1,000	300,000.00	11.6550			3,496,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	327	1,000	327,000.00	11.5650			3,781,755.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	328	1,000	328,000.00	11.5650			3,793,320.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	450	1,000	450,000.00	11.6275			5,232,375.00

\$ / R 16/03/2015	Foreign Exchange Future		Buy	450	1,000	450,000.00	11.6275	5,232,375.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.6272	5,813,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.6272	5,813,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.6215	5,810,750.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.6365	5,818,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.6200	5,810,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.6365	5,818,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.6215	5,810,750.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.6200	5,810,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	600	1,000	600,000.00	11.6375	6,982,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.6268	11,626,800.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.6530	11,653,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.6530	11,653,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.5932	11,593,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.5932	11,593,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.6268	11,626,800.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.40 Buy	1,000	1,000	1,000,000.00	82.7300	82,730,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.40 Sell	1,000	1,000	1,000,000.00	82.7300	82,730,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,480	1,000	1,480,000.00	11.6550	17,249,400.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,480	1,000	1,480,000.00	11.6550	17,249,400.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	11.6380	17,457,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	11.6380	17,457,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,670	1,000	1,670,000.00	11.6550	19,463,850.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	2,550	1,000	2,550,000.00	11.6550	29,720,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	3,270	1,000	3,270,000.00	11.6550	38,111,850.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	3,280	1,000	3,280,000.00	11.6550	38,228,400.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	4,000	1,000	4,000,000.00	11.6268	46,507,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	4,000	1,000	4,000,000.00	11.5932	46,372,800.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	4,000	1,000	4,000,000.00	11.6268	46,507,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	4,000	1,000	4,000,000.00	11.5932	46,372,800.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	6,474	1,000	6,474,000.00	11.6400	75,357,360.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	6,474	1,000	6,474,000.00	11.6400	75,357,360.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	12,250	1,000	12,250,000.00	11.6650	142,896,250.00
	Total Futures			75,242		75,242,000.00		875,592,305.30
	Total Options			2,000		2,000,000		165,460,000.00
	Total \$ / R Foreign Exchange Future			77,242		77,242,000.00		1,041,052,305.30

Mar 2015 \$ / R MAXI

\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	1	100,000	100,000.00	11.6396	1,163,960.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	1	100,000	100,000.00	11.6396	1,163,960.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	2	100,000	200,000.00	11.6361	2,327,220.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	2	100,000	200,000.00	11.6301	2,326,020.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	11.6371			2,327,420.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	11.6374			2,327,480.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	11.6543			2,330,860.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	11.6301			2,326,020.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	11.6361			2,327,220.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	11.6374			2,327,480.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	11.6371			2,327,420.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	11.6543			2,330,860.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	11.6230			5,811,500.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	11.6345			5,817,250.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	11.6454			5,822,700.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	11.6506			5,825,300.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	11.6189			5,809,450.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	11.6189			5,809,450.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	11.6230			5,811,500.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	11.6345			5,817,250.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	11.6506			5,825,300.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	11.6454			5,822,700.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	6	100,000	600,000.00	11.6323			6,979,380.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	6	100,000	600,000.00	11.6323			6,979,380.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.6313			8,141,910.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.6313			8,141,910.00
Total Futures			98		9,800,000.00				114,020,900.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			98		9,800,000.00				114,020,900.00

Mar 2015 £ / R

£ / R 16/03/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	17.6922			88,461.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	17.6922			88,461.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	27	1,000	27,000.00	17.6675			477,022.50
£ / R 16/03/2015 Foreign Exchange Future		Buy	27	1,000	27,000.00	17.6675			477,022.50
£ / R 16/03/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	17.6900			530,700.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	17.6252			4,406,300.00
£ / R 16/03/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	17.6182			4,404,550.00
£ / R 16/03/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	17.6182			4,404,550.00

Total Futures

844

844,000.00

14,877,067.00

Total Options

Total £ / R Foreign Exchange Future

844

844,000.00

14,877,067.00

Mar 2015 € / R

€ / R 16/03/2015 Foreign Exchange Future	Buy	1	1,000	1,000.00	13.2037	13,203.70
€ / R 16/03/2015 Foreign Exchange Future	Sell	1	1,000	1,000.00	13.2037	13,203.70
€ / R 16/03/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2144	66,072.00
€ / R 16/03/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2144	66,072.00
€ / R 16/03/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2104	66,052.00
€ / R 16/03/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	13.1700	65,850.00
€ / R 16/03/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	13.1700	65,850.00
€ / R 16/03/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2104	66,052.00
€ / R 16/03/2015 Foreign Exchange Future	Sell	6	1,000	6,000.00	13.2150	79,290.00
€ / R 16/03/2015 Foreign Exchange Future	Buy	6	1,000	6,000.00	13.2150	79,290.00
€ / R 16/03/2015 Foreign Exchange Future	Buy	7	1,000	7,000.00	13.2255	92,578.50
€ / R 16/03/2015 Foreign Exchange Future	Sell	7	1,000	7,000.00	13.2255	92,578.50
€ / R 16/03/2015 Foreign Exchange Future	Sell	1,294	1,000	1,294,000.00	13.2736	17,176,038.40
€ / R 16/03/2015 Foreign Exchange Future	Buy	1,469	1,000	1,469,000.00	13.2736	19,498,918.40
€ / R 16/03/2015 Foreign Exchange Future	Buy	2,239	1,000	2,239,000.00	13.2736	29,719,590.40
€ / R 16/03/2015 Foreign Exchange Future	Buy	2,867	1,000	2,867,000.00	13.2736	38,055,411.20
€ / R 16/03/2015 Foreign Exchange Future	Buy	2,881	1,000	2,881,000.00	13.2736	38,241,241.60
€ / R 16/03/2015 Foreign Exchange Future	Sell	10,750	1,000	10,750,000.00	13.2736	142,691,200.00
Total Futures		21,558		21,558,000.00		286,148,492.40

Total Options

Total € / R Foreign Exchange Future

21,558

21,558,000.00

286,148,492.40

Mar 2015 AU\$ / R

AU\$ / R 16/03/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	9.2200	922,000.00
AU\$ / R 16/03/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	9.2233	922,330.00
AU\$ / R 16/03/2015 Foreign Exchange Future	Buy	100	1,000	100,000.00	9.2058	920,580.00
AU\$ / R 16/03/2015 Foreign Exchange Future	Buy	100	1,000	100,000.00	9.2233	922,330.00
AU\$ / R 16/03/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	9.2058	920,580.00
AU\$ / R 16/03/2015 Foreign Exchange Future	Buy	100	1,000	100,000.00	9.2200	922,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			600		600,000.00				5,529,820.00
Total Options									
Total AU\$ / R Foreign Exchange Future			600		600,000.00				5,529,820.00
Mar 2015 NGN / R									
NGN / R 16/03/2015 Foreign Exchange Future		Sell	309	100,000	30,900,000.00	0.0566			1,748,940.00
NGN / R 16/03/2015 Foreign Exchange Future		Sell	926	100,000	92,600,000.00	0.0566			5,241,160.00
NGN / R 16/03/2015 Foreign Exchange Future		Sell	1,235	100,000	123,500,000.00	0.0566			6,990,100.00
Total Futures			2,470		247,000,000.00				13,980,200.00
Total Options									
Total NGN / R Foreign Exchange Future			2,470		247,000,000.00				13,980,200.00
Jun 2015 \$ / R									
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	11.8124			118,124.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	11.8124			118,124.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	11.8222			1,182,220.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	11.8222			1,182,220.00
\$ / R 12/06/2015 Foreign Exchange Future	P	11.40 Buy	1,000	1,000	1,000,000.00	157.1100			157,110,000.00
\$ / R 12/06/2015 Foreign Exchange Future	P	11.40 Sell	1,000	1,000	1,000,000.00	157.1100			157,110,000.00
Total Futures			220		220,000.00				2,600,688.00
Total Options			2,000		2,000,000				314,220,000.00
Total \$ / R Foreign Exchange Future			2,220		2,220,000.00				316,820,688.00
Jun 2015 £ / R									
£ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	17.8600			178,600.00
£ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	17.8600			178,600.00
Total Futures			20		20,000.00				357,200.00
Total Options									
Total £ / R Foreign Exchange Future			20		20,000.00				357,200.00

Sep 2015 \$ / R

\$ / R 14/09/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.9532	59,766.00
\$ / R 14/09/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.9532	59,766.00
\$ / R 14/09/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.9663	119,663.00
\$ / R 14/09/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.9663	119,663.00
\$ / R 14/09/2015 Foreign Exchange Future	Sell	15	1,000	15,000.00	11.9633	179,449.50
\$ / R 14/09/2015 Foreign Exchange Future	Buy	15	1,000	15,000.00	11.9633	179,449.50
Total Futures		60		60,000.00		717,757.00
Total Options						
Total \$ / R Foreign Exchange Future		60		60,000.00		717,757.00

Sep 2015 € / R

€ / R 14/09/2015 Foreign Exchange Future	Buy	12	1,000	12,000.00	13.5850	163,020.00
€ / R 14/09/2015 Foreign Exchange Future	Sell	12	1,000	12,000.00	13.5850	163,020.00
Total Futures		24		24,000.00		326,040.00
Total Options						
Total € / R Foreign Exchange Future		24		24,000.00		326,040.00

Sep 2015 AU\$ / R

AU\$ / R 14/09/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	9.4465	94,465.00
AU\$ / R 14/09/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	9.4465	94,465.00
Total Futures		20		20,000.00		188,930.00
Total Options						
Total AU\$ / R Foreign Exchange Future		20		20,000.00		188,930.00

Dec 2015 \$ / R

\$ / R 11/12/2015 Foreign Exchange Future	Sell	180	1,000	180,000.00	12.1400	2,185,200.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	540	1,000	540,000.00	12.1400	6,555,600.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	720	1,000	720,000.00	12.1400	8,740,800.00
Total Futures		1,440		1,440,000.00		17,481,600.00
Total Options						
Total \$ / R Foreign Exchange Future		1,440		1,440,000.00		17,481,600.00

Dec 2015 NGN / R

