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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 26/01/2015

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 26/01/2015 Any day expiry		Buy	4,000	1,000	4,000,000.00	11.4442			45,776,800.00
\$ / R 26/01/2015 Any day expiry		Sell	4,000	1,000	4,000,000.00	11.4442			45,776,800.00
		Total Futures	8,000		8,000,000.00				91,553,600.00
		Total Options							
		Total \$ / R Any day expiry	8,000		8,000,000.00				91,553,600.00
Mar 2015 \$ / R									
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.5100			11,510.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.5544			11,554.40
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.5100			11,510.00
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.5544			11,554.40

\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.5400	23,080.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.5307	23,061.40
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.5571	23,114.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.5596	23,119.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.5571	23,114.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.5536	23,107.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.5307	23,061.40
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.5596	23,119.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.5536	23,107.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.5400	23,080.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.5603	57,801.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.5600	57,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.5603	57,801.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.5600	57,800.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.5199	115,199.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.5266	115,266.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.5266	115,266.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.5433	115,433.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.5637	115,637.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.5656	115,656.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.5199	115,199.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.5130	115,130.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.5545	115,545.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.5074	172,611.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.5281	230,562.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.5591	231,182.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.5591	231,182.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.5281	230,562.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	22	1,000	22,000.00	11.5555	254,221.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.4550	286,375.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.5204	288,010.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.5204	288,010.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	31	1,000	31,000.00	11.5708	358,694.80
\$ / R 16/03/2015	Foreign Exchange Future	Sell	31	1,000	31,000.00	11.5708	358,694.80
\$ / R 16/03/2015	Foreign Exchange Future	Sell	45	1,000	45,000.00	11.5746	520,857.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.5096	575,480.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.5705	578,525.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.5500	577,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.5096	575,480.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.5500	577,500.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.5705	578,525.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	55	1,000	55,000.00	11.5336	634,348.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	55	1,000	55,000.00	11.5730	636,515.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	60	1,000	60,000.00	11.5425	692,550.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	60	1,000	60,000.00	11.5425	692,550.00

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	73	1,000	73,000.00	11.5680			844,464.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	73	1,000	73,000.00	11.5680			844,464.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	80	1,000	80,000.00	11.5266			922,128.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	80	1,000	80,000.00	11.5266			922,128.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.5700			1,157,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.5103			1,151,030.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.5437			1,154,370.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.5700			1,157,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	11.5368			1,153,680.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.5103			1,151,030.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.5368			1,153,680.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	11.5437			1,154,370.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	130	1,000	130,000.00	11.5630			1,503,190.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	130	1,000	130,000.00	11.5630			1,503,190.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	130	1,000	130,000.00	11.5730			1,504,490.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.5161			2,303,220.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.5214			2,304,280.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.5333			2,306,660.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.5555			2,311,100.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.5161			2,303,220.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.5214			2,304,280.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	222	1,000	222,000.00	11.5555			2,565,321.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	234	1,000	234,000.00	11.5495			2,702,583.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	234	1,000	234,000.00	11.5495			2,702,583.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	250	1,000	250,000.00	11.5180			2,879,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	250	1,000	250,000.00	11.5250			2,881,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	250	1,000	250,000.00	11.5596			2,889,900.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	300	1,000	300,000.00	11.5048			3,451,440.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	300	1,000	300,000.00	11.5048			3,451,440.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.5371			5,768,550.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.5582			5,779,100.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.5532			5,776,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.5371			5,768,550.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.5582			5,779,100.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	685	1,000	685,000.00	11.5465			7,909,352.50
\$ / R 16/03/2015	Foreign Exchange Future		Buy	685	1,000	685,000.00	11.5465			7,909,352.50
\$ / R 16/03/2015	Foreign Exchange Future		Buy	750	1,000	750,000.00	11.5432			8,657,400.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	750	1,000	750,000.00	11.5528			8,664,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	750	1,000	750,000.00	11.5430			8,657,250.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.5048			10,354,320.00

\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.5048	10,354,320.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.6895	11,689,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.6895	11,689,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,200	1,000	1,200,000.00	11.5148	13,817,760.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Buy	1,250	1,000	1,250,000.00	128.8200	161,025,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Sell	1,250	1,000	1,250,000.00	128.8200	161,025,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Sell	1,250	1,000	1,250,000.00	128.8200	161,025,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Sell	1,300	1,000	1,300,000.00	108.9500	141,635,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	11.5570	17,335,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	11.5430	17,314,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	11.5431	17,314,650.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	11.5540	17,331,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	11.5430	17,314,500.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	11.5570	17,335,500.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.46 Buy	2,000	1,000	2,000,000.00	154.6400	309,280,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.46 Sell	2,000	1,000	2,000,000.00	154.6400	309,280,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Buy	12,500	1,000	12,500,000.00	39.0000	487,500,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Sell	12,500	1,000	12,500,000.00	29.0200	362,750,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Buy	13,000	1,000	13,000,000.00	37.4000	486,200,000.00
\$ / R 16/03/2015	Foreign Exchange Future	P	11.00 Sell	13,000	1,000	13,000,000.00	29.4500	382,850,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	50,000	1,000	50,000,000.00	11.5575	577,875,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	50,000	1,000	50,000,000.00	11.5555	577,775,000.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	50,000	1,000	50,000,000.00	11.5555	577,775,000.00
Total Futures				175,819		175,819,000.00		2,031,695,457.40
Total Options				60,050		60,050,000		2,962,570,000.00
Total \$ / R Foreign Exchange Future				235,869		235,869,000.00		4,994,265,457.40

Mar 2015 \$ / R MAXI

\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	2	100,000	200,000.00	11.5334	2,306,680.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	2	100,000	200,000.00	11.5332	2,306,640.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	2	100,000	200,000.00	11.5301	2,306,020.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	2	100,000	200,000.00	11.5332	2,306,640.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	2	100,000	200,000.00	11.5301	2,306,020.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	2	100,000	200,000.00	11.5334	2,306,680.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	3	100,000	300,000.00	11.5382	3,461,460.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	3	100,000	300,000.00	11.5382	3,461,460.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	11.5505	5,775,250.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	11.5521	5,776,050.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	11.5505	5,775,250.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	11.5521	5,776,050.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Sell	7	100,000	700,000.00	11.5178	8,062,460.00
\$ / R MAXI 16/03/2015	Foreign Exchange Future		Buy	7	100,000	700,000.00	11.5178	8,062,460.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			52		5,200,000.00				59,989,120.00
Total Options									
Total \$ / R MAXI Foreign Exchange Future			52		5,200,000.00				59,989,120.00
Mar 2015 £ / R									
£ / R 16/03/2015	Foreign Exchange Future	Buy	7	1,000	7,000.00	17.3761			121,632.70
£ / R 16/03/2015	Foreign Exchange Future	Buy	14	1,000	14,000.00	17.3761			243,265.40
£ / R 16/03/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	17.3345			260,017.50
£ / R 16/03/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	17.3345			260,017.50
£ / R 16/03/2015	Foreign Exchange Future	Sell	21	1,000	21,000.00	17.3761			364,898.10
£ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	17.3245			1,732,450.00
£ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	17.3245			1,732,450.00
£ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	17.3142			3,462,840.00
£ / R 16/03/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	17.3142			3,462,840.00
£ / R 16/03/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	17.3006			8,650,300.00
£ / R 16/03/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	17.3006			8,650,300.00
Total Futures			1,672		1,672,000.00				28,941,011.20
Total Options									
Total £ / R Foreign Exchange Future			1,672		1,672,000.00				28,941,011.20
Mar 2015 € / R									
€ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.0500			65,250.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.0500			65,250.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.9839			90,887.30
€ / R 16/03/2015	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.9839			90,887.30
€ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8853			128,853.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8853			128,853.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.9500			129,500.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.9500			129,500.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	11	1,000	11,000.00	13.0270			143,297.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.9704			194,556.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.0138			195,207.00
€ / R 16/03/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.9704			194,556.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.0138			195,207.00
€ / R 16/03/2015	Foreign Exchange Future	Buy	23	1,000	23,000.00	13.0270			299,621.00

€ / R 16/03/2015	Foreign Exchange Future			Buy	30	1,000	30,000.00	13.0170	390,510.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	30	1,000	30,000.00	13.0170	390,510.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	30	1,000	30,000.00	12.9906	389,718.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	30	1,000	30,000.00	12.9906	389,718.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	50	1,000	50,000.00	12.9803	649,015.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	50	1,000	50,000.00	13.0206	651,030.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	54	1,000	54,000.00	13.0270	703,458.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	62	1,000	62,000.00	13.0270	807,674.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	100	1,000	100,000.00	13.0150	1,301,500.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	100	1,000	100,000.00	13.0173	1,301,730.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	115	1,000	115,000.00	13.0360	1,499,140.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	115	1,000	115,000.00	13.0360	1,499,140.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	115	1,000	115,000.00	13.0460	1,500,290.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	125	1,000	125,000.00	12.8812	1,610,150.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	140	1,000	140,000.00	13.0270	1,823,780.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	223	1,000	223,000.00	13.0270	2,905,021.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	225	1,000	225,000.00	13.0270	2,931,075.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	230	1,000	230,000.00	12.9800	2,985,400.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	250	1,000	250,000.00	13.0178	3,254,450.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	250	1,000	250,000.00	12.9703	3,242,575.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	250	1,000	250,000.00	13.0155	3,253,875.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	250	1,000	250,000.00	13.0168	3,254,200.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	250	1,000	250,000.00	13.0174	3,254,350.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	250	1,000	250,000.00	13.0180	3,254,500.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	250	1,000	250,000.00	12.9714	3,242,850.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	250	1,000	250,000.00	13.0138	3,253,450.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	250	1,000	250,000.00	13.0193	3,254,825.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	360	1,000	360,000.00	13.0270	4,689,720.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	431	1,000	431,000.00	13.0270	5,614,637.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	471	1,000	471,000.00	13.0270	6,135,717.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	514	1,000	514,000.00	13.0300	6,697,420.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	514	1,000	514,000.00	13.0300	6,697,420.00
€ / R 16/03/2015	Foreign Exchange Future	P	12.45	Sell	750	1,000	750,000.00	159.1900	119,392,500.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	12.9715	12,971,500.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	12.9730	12,973,000.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	1,250	1,000	1,250,000.00	12.9622	16,202,750.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	1,300	1,000	1,300,000.00	12.9745	16,866,850.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	1,300	1,000	1,300,000.00	12.9728	16,864,640.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	1,300	1,000	1,300,000.00	12.9745	16,866,850.00
€ / R 16/03/2015	Foreign Exchange Future			Sell	2,000	1,000	2,000,000.00	13.0270	26,054,000.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	4,610	1,000	4,610,000.00	12.9800	59,837,800.00
€ / R 16/03/2015	Foreign Exchange Future	C	12.85	Sell	7,000	1,000	7,000,000.00	290.0100	2,030,070,000.00
€ / R 16/03/2015	Foreign Exchange Future	P	12.45	Buy	7,500	1,000	7,500,000.00	66.2200	496,650,000.00
€ / R 16/03/2015	Foreign Exchange Future	P	12.45	Sell	7,500	1,000	7,500,000.00	55.8900	419,175,000.00
€ / R 16/03/2015	Foreign Exchange Future			Buy	11,424	1,000	11,424,000.00	12.9800	148,283,520.00

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	16,264	1,000	16,264,000.00	12.9800			211,106,720.00
€ / R 16/03/2015 Foreign Exchange Future	C	12.85 Sell	28,000	1,000	28,000,000.00	290.0100			8,120,280,000.00
Total Futures			47,970		47,970,000.00				622,907,902.60
Total Options			50,750		50,750,000				11,185,567,500.00
Total € / R Foreign Exchange Future			98,720		98,720,000.00				11,808,475,402.60

Mar 2015 AU\$ / R

AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	23	1,000	23,000.00	9.1115			209,564.50
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	23	1,000	23,000.00	9.1115			209,564.50
AU\$ / R 16/03/2015 Foreign Exchange Future		Sell	165	1,000	165,000.00	9.1255			1,505,707.50
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	165	1,000	165,000.00	9.1255			1,505,707.50
AU\$ / R 16/03/2015 Foreign Exchange Future		Buy	165	1,000	165,000.00	9.1355			1,507,357.50
Total Futures			541		541,000.00				4,937,901.50
Total Options									
Total AU\$ / R Foreign Exchange Future			541		541,000.00				4,937,901.50

Mar 2015 CHF / R

CHF / R 16/03/2015 Foreign Exchange Future		Sell	73	1,000	73,000.00	12.9110			942,503.00
CHF / R 16/03/2015 Foreign Exchange Future		Sell	119	1,000	119,000.00	12.9110			1,536,409.00
CHF / R 16/03/2015 Foreign Exchange Future		Sell	172	1,000	172,000.00	12.9110			2,220,692.00
CHF / R 16/03/2015 Foreign Exchange Future		Sell	234	1,000	234,000.00	12.9110			3,021,174.00
CHF / R 16/03/2015 Foreign Exchange Future		Buy	598	1,000	598,000.00	12.9110			7,720,778.00
Total Futures			1,196		1,196,000.00				15,441,556.00
Total Options									
Total CHF / R Foreign Exchange Future			1,196		1,196,000.00				15,441,556.00

Mar 2015 NGN / R

NGN / R 16/03/2015 Foreign Exchange Future		Buy	621	100,000	62,100,000.00	0.0556			3,452,760.00
NGN / R 16/03/2015 Foreign Exchange Future		Sell	621	100,000	62,100,000.00	0.0556			3,452,760.00
NGN / R 16/03/2015 Foreign Exchange Future		Sell	1,864	100,000	186,400,000.00	0.0556			10,363,840.00
NGN / R 16/03/2015 Foreign Exchange Future		Sell	2,485	100,000	248,500,000.00	0.0556			13,816,600.00
NGN / R 16/03/2015 Foreign Exchange Future		Sell	3,500	100,000	350,000,000.00	0.0556			19,460,000.00

NGN / R 16/03/2015 Foreign Exchange Future	Buy	3,500	100,000	350,000,000.00	0.0558	19,530,000.00
NGN / R 16/03/2015 Foreign Exchange Future	Sell	3,500	100,000	350,000,000.00	0.0558	19,530,000.00
Total Futures		16,091		1,609,100,000.00		89,605,960.00
Total Options						
Total NGN / R Foreign Exchange Future		16,091		1,609,100,000.00		89,605,960.00

Mar 2015 QUANTO € / \$

QUANTO € / \$ 16/03/2015 Foreign Exchange Future	Sell	5	10,000	50,000.00	1.1245	56,225.00
QUANTO € / \$ 16/03/2015 Foreign Exchange Future	Buy	5	10,000	50,000.00	1.1245	56,225.00
Total Futures		10		100,000.00		112,450.00
Total Options						
Total QUANTO € / \$ Foreign Exchange Future		10		100,000.00		112,450.00

Jun 2015 \$ / R

\$ / R 12/06/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6600	58,300.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6600	58,300.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.7216	117,216.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	10	1,000	10,000.00	11.7216	117,216.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	11	1,000	11,000.00	11.6600	128,260.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	11	1,000	11,000.00	11.6600	128,260.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	16	1,000	16,000.00	11.6600	186,560.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	16	1,000	16,000.00	11.6600	186,560.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	17	1,000	17,000.00	11.6600	198,220.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	17	1,000	17,000.00	11.6600	198,220.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	24	1,000	24,000.00	11.6600	279,840.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	24	1,000	24,000.00	11.6600	279,840.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	28	1,000	28,000.00	11.6600	326,480.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	28	1,000	28,000.00	11.6600	326,480.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	29	1,000	29,000.00	11.6600	338,140.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	29	1,000	29,000.00	11.6600	338,140.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	45	1,000	45,000.00	11.6600	524,700.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	45	1,000	45,000.00	11.6600	524,700.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	53	1,000	53,000.00	11.6600	617,980.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	53	1,000	53,000.00	11.6600	617,980.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	200	1,000	200,000.00	11.6956	2,339,120.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	11.6956	2,339,120.00
\$ / R 12/06/2015 Foreign Exchange Future	Buy	228	1,000	228,000.00	11.6600	2,658,480.00
\$ / R 12/06/2015 Foreign Exchange Future	Sell	228	1,000	228,000.00	11.6600	2,658,480.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			1,332		1,332,000.00				15,546,592.00
Total Options									
Total \$ / R Foreign Exchange Future			1,332		1,332,000.00				15,546,592.00
Jun 2015 € / R									
€ / R 12/06/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.1179			65,589.50
€ / R 12/06/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.1179			65,589.50
€ / R 12/06/2015 Foreign Exchange Future		Buy	9	1,000	9,000.00	13.1179			118,061.10
€ / R 12/06/2015 Foreign Exchange Future		Sell	9	1,000	9,000.00	13.1179			118,061.10
€ / R 12/06/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	13.1179			196,768.50
€ / R 12/06/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.1179			196,768.50
€ / R 12/06/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	13.2109			198,163.50
€ / R 12/06/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.2109			198,163.50
€ / R 12/06/2015 Foreign Exchange Future		Buy	16	1,000	16,000.00	13.1179			209,886.40
€ / R 12/06/2015 Foreign Exchange Future		Sell	16	1,000	16,000.00	13.1179			209,886.40
€ / R 12/06/2015 Foreign Exchange Future		Buy	22	1,000	22,000.00	13.1179			288,593.80
€ / R 12/06/2015 Foreign Exchange Future		Sell	22	1,000	22,000.00	13.1179			288,593.80
€ / R 12/06/2015 Foreign Exchange Future		Buy	24	1,000	24,000.00	13.1179			314,829.60
€ / R 12/06/2015 Foreign Exchange Future		Sell	24	1,000	24,000.00	13.1179			314,829.60
€ / R 12/06/2015 Foreign Exchange Future		Buy	25	1,000	25,000.00	13.1179			327,947.50
€ / R 12/06/2015 Foreign Exchange Future		Sell	25	1,000	25,000.00	13.1179			327,947.50
€ / R 12/06/2015 Foreign Exchange Future		Buy	41	1,000	41,000.00	13.1179			537,833.90
€ / R 12/06/2015 Foreign Exchange Future		Sell	41	1,000	41,000.00	13.1179			537,833.90
€ / R 12/06/2015 Foreign Exchange Future		Sell	47	1,000	47,000.00	13.1179			616,541.30
€ / R 12/06/2015 Foreign Exchange Future		Buy	47	1,000	47,000.00	13.1179			616,541.30
€ / R 12/06/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	13.2182			660,910.00
€ / R 12/06/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	13.2182			660,910.00
€ / R 12/06/2015 Foreign Exchange Future		Sell	204	1,000	204,000.00	13.1179			2,676,051.60
€ / R 12/06/2015 Foreign Exchange Future		Buy	204	1,000	204,000.00	13.1179			2,676,051.60
€ / R 12/06/2015 Foreign Exchange Future	C	13.78 Sell	7,000	1,000	7,000,000.00	254.0200			1,778,140,000.00
€ / R 12/06/2015 Foreign Exchange Future	C	13.78 Sell	28,000	1,000	28,000,000.00	254.0200			7,112,560,000.00
Total Futures			946		946,000.00				12,422,353.40
Total Options			35,000		35,000,000				8,890,700,000.00
Total € / R Foreign Exchange Future			35,946		35,946,000.00				8,903,122,353.40

Sep 2015 \$ / R

\$ / R 14/09/2015 Foreign Exchange Future	Buy	2	1,000	2,000.00	11.8897	23,779.40
\$ / R 14/09/2015 Foreign Exchange Future	Sell	2	1,000	2,000.00	11.8897	23,779.40
\$ / R 14/09/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	11.8900	2,378,000.00
\$ / R 14/09/2015 Foreign Exchange Future	Sell	200	1,000	200,000.00	11.8900	2,378,000.00
Total Futures		404		404,000.00		4,803,558.80
Total Options						
Total \$ / R Foreign Exchange Future		404		404,000.00		4,803,558.80

Sep 2015 \$ / R MAXI

\$ / R MAXI 14/09/2015 Foreign Exchange Future	Buy	2	100,000	200,000.00	11.8673	2,373,460.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future	Sell	2	100,000	200,000.00	11.8673	2,373,460.00
Total Futures		4		400,000.00		4,746,920.00
Total Options						
Total \$ / R MAXI Foreign Exchange Future		4		400,000.00		4,746,920.00

Sep 2015 AU\$ / R

AU\$ / R 14/09/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	9.2392	46,196.00
AU\$ / R 14/09/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	9.2392	46,196.00
Total Futures		10		10,000.00		92,392.00
Total Options						
Total AU\$ / R Foreign Exchange Future		10		10,000.00		92,392.00

Dec 2015 \$ / R

\$ / R 11/12/2015 Foreign Exchange Future	Sell	150	1,000	150,000.00	12.0650	1,809,750.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	150	1,000	150,000.00	12.0750	1,811,250.00
\$ / R 11/12/2015 Foreign Exchange Future	Buy	150	1,000	150,000.00	12.0750	1,811,250.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	150	1,000	150,000.00	12.0700	1,810,500.00
\$ / R 11/12/2015 Foreign Exchange Future	Buy	360	1,000	360,000.00	12.0050	4,321,800.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	360	1,000	360,000.00	12.0050	4,321,800.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	1,080	1,000	1,080,000.00	12.0050	12,965,400.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	1,440	1,000	1,440,000.00	12.0050	17,287,200.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
Total Futures			3,840		3,840,000.00				46,138,950.00
Total Options									
Total \$ / R Foreign Exchange Future			3,840		3,840,000.00				46,138,950.00
Dec 2015 KES / R									
KES / R 11/12/2015	Foreign Exchange Future	Buy	144	100,000	14,400,000.00	0.1253			1,804,320.00
KES / R 11/12/2015	Foreign Exchange Future	Sell	144	100,000	14,400,000.00	0.1253			1,804,320.00
KES / R 11/12/2015	Foreign Exchange Future	Buy	144	100,000	14,400,000.00	0.1253			1,804,320.00
Total Futures			432		43,200,000.00				5,412,960.00
Total Options									
Total KES / R Foreign Exchange Future			432		43,200,000.00				5,412,960.00
Dec 2015 NGN / R									
NGN / R 11/12/2015	Foreign Exchange Future	Sell	884	100,000	88,400,000.00	0.0489			4,322,760.00
NGN / R 11/12/2015	Foreign Exchange Future	Buy	884	100,000	88,400,000.00	0.0489			4,322,760.00
NGN / R 11/12/2015	Foreign Exchange Future	Buy	2,651	100,000	265,100,000.00	0.0489			12,963,390.00
NGN / R 11/12/2015	Foreign Exchange Future	Buy	3,535	100,000	353,500,000.00	0.0489			17,286,150.00
NGN / R 11/12/2015	Foreign Exchange Future	Buy	4,200	100,000	420,000,000.00	0.0489			20,538,000.00
NGN / R 11/12/2015	Foreign Exchange Future	Sell	4,200	100,000	420,000,000.00	0.0487			20,454,000.00
NGN / R 11/12/2015	Foreign Exchange Future	Buy	4,200	100,000	420,000,000.00	0.0487			20,454,000.00
Total Futures			20,554		2,055,400,000.00				100,341,060.00
Total Options									
Total NGN / R Foreign Exchange Future			20,554		2,055,400,000.00				100,341,060.00

Total Futures	278,873	3,955,130,000.00	3 134 689 744.90
Total Options	145,800	145,800,000.00	23 038 837 500.00
Grand Total for Currency Future Detailed Turnover	424,673	4,100,930,000.00	26 173 527 244.90