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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 20/04/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Apr 2015 \$ / R</b>									
\$ / R 30/04/2015 Any day expiry		Buy	3,000	1,000	3,000,000.00	12.1232			36,369,600.00
\$ / R 30/04/2015 Any day expiry		Sell	3,000	1,000	3,000,000.00	12.1232			36,369,600.00
\$ / R 30/04/2015 Any day expiry		Buy	8,000	1,000	8,000,000.00	12.1372			97,097,600.00
\$ / R 30/04/2015 Any day expiry		Sell	8,000	1,000	8,000,000.00	12.1372			97,097,600.00
		<b>Total Futures</b>	<b>22,000</b>		<b>22,000,000.00</b>				<b>266,934,400.00</b>
		<b>Total Options</b>							
		<b>Total \$ / R Any day expiry</b>	<b>22,000</b>		<b>22,000,000.00</b>				<b>266,934,400.00</b>
<b>May 2015 \$ / R</b>									
\$ / R 13/05/2015 Any day expiry		Buy	22	1,000	22,000.00	12.1020			266,244.00
\$ / R 13/05/2015 Any day expiry		Sell	22	1,000	22,000.00	12.1020			266,244.00

\$ / R 13/05/2015	Any day expiry	Buy	22	1,000	22,000.00	12.1830	268,026.00
\$ / R 13/05/2015	Any day expiry	Sell	22	1,000	22,000.00	12.1830	268,026.00
<b>Total Futures</b>			<b>88</b>		<b>88,000.00</b>		<b>1,068,540.00</b>
<b>Total Options</b>							
<b>Total \$ / R Any day expiry</b>			<b>88</b>		<b>88,000.00</b>		<b>1,068,540.00</b>

**Jun 2015 \$ / R**

\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.1806	12,180.60
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.2173	12,217.30
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.1342	12,134.20
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.2184	12,218.40
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.2173	12,217.30
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.2535	12,253.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.1806	12,180.60
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.1342	12,134.20
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.2184	12,218.40
\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.2535	12,253.50
\$ / R 12/06/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.1322	24,264.40
\$ / R 12/06/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.1322	24,264.40
\$ / R 12/06/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.2150	36,645.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1761	60,880.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.2427	61,213.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.2477	61,238.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1935	60,967.50
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1320	60,660.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1320	60,660.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1200	60,600.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.2477	61,238.50
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.2427	61,213.50
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.2098	61,049.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1497	60,748.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1542	60,771.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1320	60,660.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1480	60,740.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1400	60,700.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1361	60,680.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.2292	61,146.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.2098	61,049.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1600	60,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1497	60,748.50
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1480	60,740.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1346	60,673.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 12/06/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.1433			60,716.50
\$ / R 12/06/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	12.1761			60,880.50
\$ / R 12/06/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	12.1600			60,800.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.1935			60,967.50
\$ / R 12/06/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.2292			61,146.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	8	1,000	8,000.00	12.2480			97,984.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	8	1,000	8,000.00	12.2480			97,984.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.2292			122,292.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.2399			122,399.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.1320			121,320.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.1042			121,042.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.2292			122,292.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.1150			121,150.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.2301			122,301.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.2500			122,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.2500			122,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.2240			122,240.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.1150			121,150.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.1042			121,042.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.2078			122,078.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.1320			121,320.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.2078			122,078.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.1600			121,600.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.2399			122,399.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	12	1,000	12,000.00	12.2357			146,828.40
\$ / R 12/06/2015 Foreign Exchange Future		Sell	12	1,000	12,000.00	12.2357			146,828.40
\$ / R 12/06/2015 Foreign Exchange Future		Sell	13	1,000	13,000.00	12.2260			158,938.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	13	1,000	13,000.00	12.2219			158,884.70
\$ / R 12/06/2015 Foreign Exchange Future		Buy	13	1,000	13,000.00	12.2260			158,938.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	12.1542			182,313.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	15	1,000	15,000.00	12.1115			181,672.50
\$ / R 12/06/2015 Foreign Exchange Future		Sell	15	1,000	15,000.00	12.1115			181,672.50
\$ / R 12/06/2015 Foreign Exchange Future		Sell	17	1,000	17,000.00	12.1561			206,653.70
\$ / R 12/06/2015 Foreign Exchange Future		Buy	17	1,000	17,000.00	12.1561			206,653.70
\$ / R 12/06/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	12.1839			243,678.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.1839			243,678.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	12.2301			244,602.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	12.2600			367,800.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	12.1542			364,626.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	30	1,000	30,000.00	12.2197			366,591.00

\$ / R 12/06/2015	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.2197	366,591.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	30	1,000	30,000.00	12.2600	367,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.1378	485,512.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.1344	485,376.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.1344	485,376.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	43	1,000	43,000.00	12.2230	525,589.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	43	1,000	43,000.00	12.2230	525,589.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.1960	609,800.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.1400	607,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.1542	607,710.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.1400	607,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	60	1,000	60,000.00	12.2230	733,380.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	65	1,000	65,000.00	12.2000	793,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.1790	1,217,900.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.1790	1,217,900.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.1606	1,216,060.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.1606	1,216,060.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	113	1,000	113,000.00	12.2338	1,382,419.40
\$ / R 12/06/2015	Foreign Exchange Future	Buy	113	1,000	113,000.00	12.2338	1,382,419.40
\$ / R 12/06/2015	Foreign Exchange Future	Buy	140	1,000	140,000.00	12.2226	1,711,164.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	143	1,000	143,000.00	12.2456	1,751,120.80
\$ / R 12/06/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.1111	1,816,665.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.1530	1,822,950.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	12.1111	1,816,665.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	195	1,000	195,000.00	12.1656	2,372,292.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	195	1,000	195,000.00	12.1656	2,372,292.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	196	1,000	196,000.00	12.1682	2,384,967.20
\$ / R 12/06/2015	Foreign Exchange Future	Buy	196	1,000	196,000.00	12.1682	2,384,967.20
\$ / R 12/06/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.1069	2,421,380.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.1069	2,421,380.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.2069	3,051,725.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.2119	3,052,975.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.2119	3,052,975.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.1405	3,642,150.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.1405	3,642,150.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.1400	3,642,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.2455	3,673,650.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.1400	3,642,000.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.2455	3,673,650.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	357	1,000	357,000.00	12.2462	4,371,893.40
\$ / R 12/06/2015	Foreign Exchange Future	Sell	397	1,000	397,000.00	12.1518	4,824,264.60
\$ / R 12/06/2015	Foreign Exchange Future	Buy	397	1,000	397,000.00	12.1518	4,824,264.60
\$ / R 12/06/2015	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.1401	4,856,040.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	400	1,000	400,000.00	12.1401	4,856,040.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	400	1,000	400,000.00	12.2077	4,883,080.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 12/06/2015 Foreign Exchange Future		Sell	400	1,000	400,000.00	12.2077			4,883,080.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1530			6,076,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1244			6,062,200.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1738			6,086,900.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.1530			6,076,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.2410			6,120,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.1244			6,062,200.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.2255			6,112,750.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1904			6,095,200.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.1904			6,095,200.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	700	1,000	700,000.00	12.1725			8,520,750.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	700	1,000	700,000.00	12.1725			8,520,750.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	750	1,000	750,000.00	12.2250			9,168,750.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	750	1,000	750,000.00	12.2171			9,162,825.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	800	1,000	800,000.00	12.2225			9,778,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.2195			12,219,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.2195			12,219,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.0765			12,076,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.1980			18,297,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.2030			18,304,500.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	12.2250			36,675,000.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	12.2188			61,094,000.00
<b>Total Futures</b>			<b>31,263</b>		<b>31,263,000.00</b>				<b>381,184,186.30</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>31,263</b>		<b>31,263,000.00</b>				<b>381,184,186.30</b>

**Jun 2015 \$ / R MAXI**

\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.2207			2,444,140.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.1137			2,422,740.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.2207			2,444,140.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.1137			2,422,740.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	12.2282			3,668,460.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	3	100,000	300,000.00	12.2282			3,668,460.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.1244			6,062,200.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.1189			6,059,450.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.1189			6,059,450.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.1244			6,062,200.00

\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	5	100,000	500,000.00	12.1372	6,068,600.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	5	100,000	500,000.00	12.1372	6,068,600.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	7	100,000	700,000.00	12.2150	8,550,500.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	8	100,000	800,000.00	12.2150	9,772,000.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	12.1963	12,196,300.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	12.1963	12,196,300.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	12	100,000	1,200,000.00	12.1375	14,565,000.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	13	100,000	1,300,000.00	12.1375	15,778,750.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	18	100,000	1,800,000.00	12.1575	21,883,500.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	20	100,000	2,000,000.00	12.2150	24,430,000.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	22	100,000	2,200,000.00	12.1575	26,746,500.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Buy	25	100,000	2,500,000.00	12.2150	30,537,500.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	25	100,000	2,500,000.00	12.1375	30,343,750.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	40	100,000	4,000,000.00	12.1575	48,630,000.00
\$ / R MAXI 12/06/2015	Foreign Exchange Future	Sell	60	100,000	6,000,000.00	12.2150	73,290,000.00
<b>Total Futures</b>			<b>314</b>		<b>31,400,000.00</b>		<b>382,371,280.00</b>

**Total Options**

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

**314**

**31,400,000.00**

**382,371,280.00**

**Jun 2015 £ / R**

£ / R 12/06/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	18.2250	182,250.00
£ / R 12/06/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	18.2250	182,250.00
£ / R 12/06/2015	Foreign Exchange Future	Buy	400	1,000	400,000.00	18.1168	7,246,720.00
£ / R 12/06/2015	Foreign Exchange Future	Sell	400	1,000	400,000.00	18.1168	7,246,720.00
£ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	18.1805	9,090,250.00
£ / R 12/06/2015	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	18.2255	91,127,500.00
£ / R 12/06/2015	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	18.2305	91,152,500.00
<b>Total Futures</b>			<b>11,320</b>		<b>11,320,000.00</b>		<b>206,228,190.00</b>

**Total Options**

**Total £ / R Foreign Exchange Future**

**11,320**

**11,320,000.00**

**206,228,190.00**

**Jun 2015 € / R**

€ / R 12/06/2015	Foreign Exchange Future	Sell	8	1,000	8,000.00	13.1600	105,280.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	8	1,000	8,000.00	13.1600	105,280.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.0628	130,628.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.1000	131,000.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.0628	130,628.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.1000	131,000.00
€ / R 12/06/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.1280	1,312,800.00
€ / R 12/06/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.1611	1,316,110.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
€ / R 12/06/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.1611			1,316,110.00
€ / R 12/06/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.1415			1,314,150.00
€ / R 12/06/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.1415			1,314,150.00
€ / R 12/06/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.1280			1,312,800.00
<b>Total Futures</b>			<b>656</b>		<b>656,000.00</b>				<b>8,619,936.00</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>			<b>656</b>		<b>656,000.00</b>				<b>8,619,936.00</b>

### Jun 2015 QUANTO € / \$

QUANTO € / \$ 12/06/2015 Foreign Exchange Future		Sell	50	10,000	500,000.00	1.0760			538,000.00
QUANTO € / \$ 12/06/2015 Foreign Exchange Future		Buy	50	10,000	500,000.00	1.0760			538,000.00
<b>Total Futures</b>			<b>100</b>		<b>1,000,000.00</b>				<b>1,076,000.00</b>
<b>Total Options</b>									
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>100</b>		<b>1,000,000.00</b>				<b>1,076,000.00</b>

### Sep 2015 \$ / R

\$ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.4043			12,404.30
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.4043			12,404.30
\$ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.4253			12,425.30
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.4253			12,425.30
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.4200			1,242,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.4200			1,242,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.4200			1,242,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.4200			1,242,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	14.00 Buy	10,000	1,000	10,000,000.00	167.9750			1,679,750,000.00
<b>Total Futures</b>			<b>404</b>		<b>404,000.00</b>				<b>5,017,659.20</b>
<b>Total Options</b>			<b>10,000</b>		<b>10,000,000</b>				<b>1,679,750,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>			<b>10,404</b>		<b>10,404,000.00</b>				<b>1,684,767,659.20</b>

### Dec 2015 \$ / R

\$ / R 11/12/2015 Foreign Exchange Future	C	11.20 Sell	249	1,000	249,000.00	1416.9600			352,823,040.00
\$ / R 11/12/2015 Foreign Exchange Future	C	13.44 Sell	249	1,000	249,000.00	421.9100			105,055,590.00

\$ / R 11/12/2015	Foreign Exchange Future	C	13.44	Buy	249	1,000	249,000.00	421.9100	105,055,590.00
\$ / R 11/12/2015	Foreign Exchange Future	C	11.20	Buy	249	1,000	249,000.00	1425.1300	354,857,370.00
\$ / R 11/12/2015	Foreign Exchange Future	C	13.44	Sell	249	1,000	249,000.00	419.6600	104,495,340.00
\$ / R 11/12/2015	Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	12.6330	12,633,000.00
\$ / R 11/12/2015	Foreign Exchange Future			Sell	1,000	1,000	1,000,000.00	12.6330	12,633,000.00
\$ / R 11/12/2015	Foreign Exchange Future			Buy	2,000	1,000	2,000,000.00	12.4728	24,945,600.00
\$ / R 11/12/2015	Foreign Exchange Future			Sell	2,000	1,000	2,000,000.00	12.5397	25,079,400.00
\$ / R 11/12/2015	Foreign Exchange Future			Buy	2,000	1,000	2,000,000.00	12.5920	25,184,000.00
\$ / R 11/12/2015	Foreign Exchange Future			Sell	2,000	1,000	2,000,000.00	12.5920	25,184,000.00
\$ / R 11/12/2015	Foreign Exchange Future			Buy	5,000	1,000	5,000,000.00	12.5920	62,960,000.00
\$ / R 11/12/2015	Foreign Exchange Future			Sell	5,000	1,000	5,000,000.00	12.5920	62,960,000.00
<b>Total Futures</b>					<b>20,000</b>		<b>20,000,000.00</b>		<b>251,579,000.00</b>
<b>Total Options</b>					<b>1,245</b>		<b>1,245,000</b>		<b>1,022,286,930.00</b>
<b>Total \$ / R Foreign Exchange Future</b>					<b>21,245</b>		<b>21,245,000.00</b>		<b>1,273,865,930.00</b>

### Dec 2015 AU\$ / R

AU\$ / R 11/12/2015	Foreign Exchange Future			Sell	30	1,000	30,000.00	9.6400	289,200.00
AU\$ / R 11/12/2015	Foreign Exchange Future			Buy	30	1,000	30,000.00	9.6400	289,200.00
<b>Total Futures</b>					<b>60</b>		<b>60,000.00</b>		<b>578,400.00</b>
<b>Total Options</b>									
<b>Total AU\$ / R Foreign Exchange Future</b>					<b>60</b>		<b>60,000.00</b>		<b>578,400.00</b>

### Dec 2015 NGN / R

NGN / R 11/12/2015	Foreign Exchange Future			Buy	600	100,000	60,000,000.00	0.0560	3,360,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Buy	900	100,000	90,000,000.00	0.0560	5,040,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Sell	900	100,000	90,000,000.00	0.0560	5,040,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Buy	1,000	100,000	100,000,000.00	0.0560	5,600,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Buy	1,000	100,000	100,000,000.00	0.0560	5,600,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Sell	1,000	100,000	100,000,000.00	0.0560	5,600,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Buy	1,000	100,000	100,000,000.00	0.0557	5,570,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Sell	1,600	100,000	160,000,000.00	0.0560	8,960,000.00
NGN / R 11/12/2015	Foreign Exchange Future			Sell	3,500	100,000	350,000,000.00	0.0557	19,495,000.00
<b>Total Futures</b>					<b>11,500</b>		<b>1,150,000,000.00</b>		<b>64,265,000.00</b>
<b>Total Options</b>									
<b>Total NGN / R Foreign Exchange Future</b>					<b>11,500</b>		<b>1,150,000,000.00</b>		<b>64,265,000.00</b>



<b>Contract</b>	<b>Call/ Put</b>	<b>StrikeBuy/ Sell</b>	<b>Number of Contracts</b>	<b>Contract Size</b>	<b>Foreign Value</b>	<b>Price</b>	<b>Spot Rate</b>	<b>ZAR Converted Amount</b>	<b>Premium Value</b>
<b>Total Futures</b>			<b>97,705</b>		<b>1,268,191,000.00</b>				<b>1,568,922,591.50</b>
<b>Total Options</b>			<b>11,245</b>		<b>11,245,000.00</b>				<b>2,702,036,930.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>108,950</b>		<b>1,279,436,000.00</b>				<b>4,270,959,521.50</b>