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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 11/08/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
<b>Aug 2015 NZ\$ / R</b>									
NZ\$ / R 11/08/2015 Any day expiry		Sell	4,000	1,000	4,000,000.00	8.3587			33,434,800.00
NZ\$ / R 11/08/2015 Any day expiry		Buy	4,000	1,000	4,000,000.00	8.3500			33,400,000.00
NZ\$ / R 11/08/2015 Any day expiry		Buy	4,000	1,000	4,000,000.00	8.3587			33,434,800.00
NZ\$ / R 11/08/2015 Any day expiry		Sell	4,000	1,000	4,000,000.00	8.3500			33,400,000.00
		<b>Total Futures</b>	<b>16,000</b>		<b>16,000,000.00</b>				<b>133,669,600.00</b>
		<b>Total Options</b>							
		<b>Total NZ\$ / R Any day expiry</b>	<b>16,000</b>		<b>16,000,000.00</b>				<b>133,669,600.00</b>
<b>Aug 2015 \$ / R</b>									
\$ / R 27/08/2015 Any day expiry		Sell	12,000	1,000	12,000,000.00	12.7305			152,766,000.00
\$ / R 27/08/2015 Any day expiry		Buy	12,000	1,000	12,000,000.00	12.7305			152,766,000.00

Total Futures

24,000

24,000,000.00

305,532,000.00

Total Options

Total \$ / R Any day expiry

24,000

24,000,000.00

305,532,000.00

Sep 2015 \$ / R

\$ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.8646	12,864.60
\$ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.8647	12,864.70
\$ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.8625	12,862.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.8625	12,862.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.8646	12,864.60
\$ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.7692	25,538.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.7692	25,538.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	12.8647	51,458.80
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8018	64,009.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8046	64,023.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8963	64,481.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.7687	63,843.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8000	64,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.7963	63,981.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8088	64,044.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.7590	63,795.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8419	64,209.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8963	64,481.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.7687	63,843.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8173	64,086.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8088	64,044.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.7963	63,981.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8000	64,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8547	64,273.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8647	64,323.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8547	64,273.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8046	64,023.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8173	64,086.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.8018	64,009.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.7590	63,795.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.8419	64,209.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.8599	77,159.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.8799	77,279.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.8599	77,159.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.8799	77,279.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8178	128,178.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.7571	127,571.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.7960			127,960.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.7340			127,340.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.8799			128,799.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8060			128,060.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8800			128,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8800			128,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.7877			127,877.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.8084			128,084.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.8024			128,024.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8799			128,799.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8999			128,999.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.8699			128,699.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.7571			127,571.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.7340			127,340.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8178			128,178.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8699			128,699.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8999			128,999.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.7960			127,960.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8084			128,084.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.8024			128,024.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.7877			127,877.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.8060			128,060.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	12	1,000	12,000.00	12.7916			153,499.20
\$ / R 14/09/2015 Foreign Exchange Future		Buy	12	1,000	12,000.00	12.8178			153,813.60
\$ / R 14/09/2015 Foreign Exchange Future		Buy	12	1,000	12,000.00	12.7916			153,499.20
\$ / R 14/09/2015 Foreign Exchange Future		Sell	12	1,000	12,000.00	12.8178			153,813.60
\$ / R 14/09/2015 Foreign Exchange Future		Sell	16	1,000	16,000.00	12.7800			204,480.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	16	1,000	16,000.00	12.7800			204,480.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	17	1,000	17,000.00	12.7859			217,360.30
\$ / R 14/09/2015 Foreign Exchange Future		Buy	17	1,000	17,000.00	12.7528			216,797.60
\$ / R 14/09/2015 Foreign Exchange Future		Sell	17	1,000	17,000.00	12.7528			216,797.60
\$ / R 14/09/2015 Foreign Exchange Future		Buy	17	1,000	17,000.00	12.7859			217,360.30
\$ / R 14/09/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.7975			255,950.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.8635			257,270.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.8800			257,600.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	12.8750			257,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	12.8635			257,270.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.8900			257,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	12.7975			255,950.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.8723			257,446.00

\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.8750	257,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.7800	255,600.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.8900	257,800.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.7800	255,600.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.8723	257,446.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	22	1,000	22,000.00	12.8028	281,661.60
\$ / R 14/09/2015	Foreign Exchange Future	Buy	22	1,000	22,000.00	12.8028	281,661.60
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.8668	321,670.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.8100	320,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.8100	320,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.8816	322,040.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.7688	319,220.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.8669	321,672.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.8850	322,125.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.7688	319,220.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.8100	320,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.8668	321,670.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.8100	320,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.8669	321,672.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.7348	318,370.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.7348	318,370.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	27	1,000	27,000.00	12.7354	343,855.80
\$ / R 14/09/2015	Foreign Exchange Future	Sell	27	1,000	27,000.00	12.7354	343,855.80
\$ / R 14/09/2015	Foreign Exchange Future	Buy	27	1,000	27,000.00	12.7345	343,831.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	30	1,000	30,000.00	12.8900	386,700.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	32	1,000	32,000.00	12.8900	412,480.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	33	1,000	33,000.00	12.8193	423,036.90
\$ / R 14/09/2015	Foreign Exchange Future	Sell	33	1,000	33,000.00	12.8193	423,036.90
\$ / R 14/09/2015	Foreign Exchange Future	Sell	37	1,000	37,000.00	12.7967	473,477.90
\$ / R 14/09/2015	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.8001	512,004.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.8062	512,248.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.8062	512,248.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	42	1,000	42,000.00	12.8025	537,705.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	42	1,000	42,000.00	12.8025	537,705.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	45	1,000	45,000.00	12.8234	577,053.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	45	1,000	45,000.00	12.8234	577,053.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	46	1,000	46,000.00	12.8800	592,480.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.7690	638,450.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.7690	638,450.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.8772	643,860.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.8280	641,400.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.7242	636,210.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.8556	642,780.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.7797	638,985.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.8772	643,860.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
\$ / R 14/09/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	12.8900			644,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.7797			638,985.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.7348			636,740.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.7348			636,740.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.8556			642,780.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.7348			636,740.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.7348			636,740.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.7348			636,740.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.8931			644,655.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.8900			644,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	55	1,000	55,000.00	12.8244			705,342.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	55	1,000	55,000.00	12.8244			705,342.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	60	1,000	60,000.00	12.7975			767,850.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	60	1,000	60,000.00	12.7975			767,850.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	75	1,000	75,000.00	12.8879			966,592.50
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8600			1,286,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8480			1,284,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8800			1,288,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8353			1,283,530.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.7925			1,279,250.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.7925			1,279,250.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8380			1,283,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8277			1,282,770.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8148			1,281,480.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.7755			1,277,550.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8480			1,284,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8353			1,283,530.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8931			1,289,310.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8800			1,288,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8800			1,288,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8972			1,289,720.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8800			1,288,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8600			1,286,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.7348			1,273,480.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.7348			1,273,480.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8800			1,288,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	111	1,000	111,000.00	12.8666			1,428,192.60
\$ / R 14/09/2015 Foreign Exchange Future		Sell	125	1,000	125,000.00	12.8124			1,601,550.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	125	1,000	125,000.00	12.8124			1,601,550.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	125	1,000	125,000.00	12.8024			1,600,300.00

\$ / R 14/09/2015	Foreign Exchange Future	Sell	125	1,000	125,000.00	12.8972	1,612,150.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	143	1,000	143,000.00	12.7971	1,829,985.30
\$ / R 14/09/2015	Foreign Exchange Future	Sell	143	1,000	143,000.00	12.7971	1,829,985.30
\$ / R 14/09/2015	Foreign Exchange Future	Buy	143	1,000	143,000.00	12.7971	1,829,985.30
\$ / R 14/09/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.8560	1,928,400.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.7896	1,918,440.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	12.7896	1,918,440.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.8025	1,920,375.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	12.8560	1,928,400.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	154	1,000	154,000.00	12.8800	1,983,520.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.8080	2,561,600.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.8214	2,564,280.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.8048	2,560,960.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.8088	2,561,760.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.8214	2,564,280.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.8080	2,561,600.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.8048	2,560,960.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.8088	2,561,760.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	203	1,000	203,000.00	12.7893	2,596,227.90
\$ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.8586	3,214,650.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.8586	3,214,650.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.8533	3,213,325.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.8533	3,213,325.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.7961	3,199,025.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.8971	3,224,275.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.7961	3,199,025.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	268	1,000	268,000.00	12.8999	3,457,173.20
\$ / R 14/09/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.8050	3,841,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.8800	3,864,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.7975	3,839,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.7975	3,839,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.8050	3,841,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	357	1,000	357,000.00	12.7971	4,568,564.70
\$ / R 14/09/2015	Foreign Exchange Future	Buy	357	1,000	357,000.00	12.7971	4,568,564.70
\$ / R 14/09/2015	Foreign Exchange Future	Sell	357	1,000	357,000.00	12.7983	4,568,993.10
\$ / R 14/09/2015	Foreign Exchange Future	Buy	394	1,000	394,000.00	12.8762	5,073,222.80
\$ / R 14/09/2015	Foreign Exchange Future	Sell	394	1,000	394,000.00	12.8762	5,073,222.80
\$ / R 14/09/2015	Foreign Exchange Future	Sell	460	1,000	460,000.00	12.7998	5,887,908.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	463	1,000	463,000.00	12.7785	5,916,445.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	463	1,000	463,000.00	12.7785	5,916,445.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	463	1,000	463,000.00	12.7972	5,925,103.60
\$ / R 14/09/2015	Foreign Exchange Future	Buy	465	1,000	465,000.00	12.7944	5,949,396.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	465	1,000	465,000.00	12.7944	5,949,396.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	473	1,000	473,000.00	12.7349	6,023,607.70
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.8972	6,448,600.00

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8289			6,414,450.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8932			6,446,600.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.7380			6,369,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8142			6,407,100.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8289			6,414,450.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8932			6,446,600.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8646			6,432,300.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8651			6,432,550.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8192			6,409,600.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8752			6,437,600.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8802			6,440,100.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8928			6,446,400.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8242			6,412,100.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8003			6,400,150.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.7800			6,390,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.7280			6,364,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.7800			6,390,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.4760			12,476,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	13.0510			13,051,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8755			12,875,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8001			12,800,100.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8972			12,897,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8727			12,872,700.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8830			12,883,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8598			12,859,800.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8655			12,865,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8880			12,888,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.7975			12,797,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.7975			12,797,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.4810			12,481,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8947			12,894,700.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.7976			12,797,600.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.4810			12,481,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,498	1,000	1,498,000.00	12.8552			19,257,089.60
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,498	1,000	1,498,000.00	12.8552			19,257,089.60
\$ / R 14/09/2015	Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	12.8825			25,765,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	12.8938			25,787,600.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	12.8938			25,787,600.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	12.8825			25,765,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	4,000	1,000	4,000,000.00	12.8825			51,530,000.00

\$ / R 14/09/2015	Foreign Exchange Future	Sell	4,000	1,000	4,000,000.00	12.8938	51,575,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	4,000	1,000	4,000,000.00	12.8938	51,575,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	4,000	1,000	4,000,000.00	12.8825	51,530,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	9,227	1,000	9,227,000.00	12.7893	118,006,871.10
\$ / R 14/09/2015	Foreign Exchange Future	Buy	9,430	1,000	9,430,000.00	12.7893	120,603,099.00
<b>Total Futures</b>			<b>88,114</b>		<b>88,114,000.00</b>		<b>1,130,478,899.80</b>

**Total Options**

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

**88,114**

**88,114,000.00**

**1,130,478,899.80**

**Sep 2015 \$ / R MAXI**

\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.7802	1,278,020.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.8018	1,280,180.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.7783	1,277,830.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.7852	1,278,520.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.7783	1,277,830.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.8018	1,280,180.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.8731	1,287,310.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.8628	1,286,280.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.8682	1,286,820.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.8619	1,286,190.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.7852	1,278,520.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.8774	1,287,740.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.8758	1,287,580.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.8731	1,287,310.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.8619	1,286,190.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.8628	1,286,280.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.8682	1,286,820.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.8774	1,287,740.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	1	100,000	100,000.00	12.8758	1,287,580.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	1	100,000	100,000.00	12.7802	1,278,020.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	12.8740	2,574,800.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	12.7814	2,556,280.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	12.8048	2,560,960.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	2	100,000	200,000.00	12.7704	2,554,080.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	12.7704	2,554,080.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	12.8048	2,560,960.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	12.8740	2,574,800.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	2	100,000	200,000.00	12.7814	2,556,280.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	3	100,000	300,000.00	12.8662	3,859,860.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	3	100,000	300,000.00	12.8194	3,845,820.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Sell	3	100,000	300,000.00	12.7971	3,839,130.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future	Buy	3	100,000	300,000.00	12.7971	3,839,130.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	12.8662			3,859,860.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	12.8194			3,845,820.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.7934			6,396,700.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.7934			6,396,700.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.8148			6,407,400.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.8148			6,407,400.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	6	100,000	600,000.00	12.8732			7,723,920.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	6	100,000	600,000.00	12.8732			7,723,920.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	9	100,000	900,000.00	12.8038			11,523,420.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	9	100,000	900,000.00	12.8038			11,523,420.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	30	100,000	3,000,000.00	12.7580			38,274,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	30	100,000	3,000,000.00	12.7580			38,274,000.00
<b>Total Futures</b>			<b>164</b>		<b>16,400,000.00</b>				<b>209,905,680.00</b>
<b>Total Options</b>									
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>164</b>		<b>16,400,000.00</b>				<b>209,905,680.00</b>

**Sep 2015 £ / R**

£ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	20.0284			20,028.40
£ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	20.0284			20,028.40
£ / R 14/09/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	19.8900			99,450.00
£ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	19.8900			99,450.00
£ / R 14/09/2015 Foreign Exchange Future		Sell	8	1,000	8,000.00	20.0650			160,520.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	8	1,000	8,000.00	20.0650			160,520.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9292			199,292.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9403			199,403.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9499			199,499.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9752			199,752.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	20.0299			200,299.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.8903			198,903.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9503			199,503.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9608			199,608.00
£ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	19.9699			199,699.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.8934			198,934.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9572			199,572.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9699			199,699.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	19.9699			199,699.00
£ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	19.8934			198,934.00

£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9499	199,499.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9699	199,699.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9608	199,608.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9752	199,752.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.8903	198,903.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9292	199,292.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	20.0299	200,299.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9403	199,403.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9503	199,503.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	19.9572	199,572.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	40	1,000	40,000.00	19.9525	798,100.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	40	1,000	40,000.00	19.9525	798,100.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	20.0049	2,000,490.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	20.0316	2,003,160.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	20.0049	2,000,490.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.9688	1,996,880.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	20.0316	2,003,160.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.9688	1,996,880.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	19.9686	3,993,720.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	19.9686	3,993,720.00
<b>Total Futures</b>			<b>1,348</b>		<b>1,348,000.00</b>		<b>26,933,022.80</b>
<b>Total Options</b>							
<b>Total £ / R Foreign Exchange Future</b>			<b>1,348</b>		<b>1,348,000.00</b>		<b>26,933,022.80</b>

### Sep 2015 € / R

€ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2201	14,220.10
€ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.2201	14,220.10
€ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0690	70,345.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0690	70,345.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	14.2350	85,410.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1423	141,423.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1750	141,750.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.0570	140,570.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.0823	140,823.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1080	141,080.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1323	141,323.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1138	141,138.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1750	141,750.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0570	140,570.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0823	140,823.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1080	141,080.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1423	141,423.00

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
€ / R 14/09/2015	Foreign Exchange Future		Sell	10	1,000	10,000.00	14.1138			141,138.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	10	1,000	10,000.00	14.1323			141,323.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	12	1,000	12,000.00	14.1576			169,891.20
€ / R 14/09/2015	Foreign Exchange Future		Buy	12	1,000	12,000.00	14.1576			169,891.20
€ / R 14/09/2015	Foreign Exchange Future		Buy	15	1,000	15,000.00	14.1160			211,740.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	15	1,000	15,000.00	14.1160			211,740.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	25	1,000	25,000.00	14.3098			357,745.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	47	1,000	47,000.00	14.2268			668,659.60
€ / R 14/09/2015	Foreign Exchange Future		Buy	47	1,000	47,000.00	14.2268			668,659.60
€ / R 14/09/2015	Foreign Exchange Future		Buy	70	1,000	70,000.00	14.2660			998,620.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	70	1,000	70,000.00	14.2660			998,620.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	80	1,000	80,000.00	14.1396			1,131,168.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	80	1,000	80,000.00	14.1396			1,131,168.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	80	1,000	80,000.00	14.1447			1,131,576.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	80	1,000	80,000.00	14.1447			1,131,576.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	88	1,000	88,000.00	14.2255			1,251,844.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	88	1,000	88,000.00	14.2255			1,251,844.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1685			1,416,850.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1343			1,413,430.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1946			1,419,460.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	14.1968			1,419,680.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	14.1946			1,419,460.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	14.1343			1,413,430.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	14.1685			1,416,850.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1167			1,411,670.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	100	1,000	100,000.00	14.2391			1,423,910.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.1968			1,419,680.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	120	1,000	120,000.00	14.0661			1,687,932.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	120	1,000	120,000.00	14.0661			1,687,932.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	144	1,000	144,000.00	14.2404			2,050,617.60
€ / R 14/09/2015	Foreign Exchange Future		Buy	155	1,000	155,000.00	14.1345			2,190,847.50
€ / R 14/09/2015	Foreign Exchange Future		Sell	155	1,000	155,000.00	14.1345			2,190,847.50
€ / R 14/09/2015	Foreign Exchange Future		Buy	165	1,000	165,000.00	14.1256			2,330,724.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	165	1,000	165,000.00	14.1256			2,330,724.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	165	1,000	165,000.00	14.1163			2,329,189.50
€ / R 14/09/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	14.1693			2,833,860.00
€ / R 14/09/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	14.1693			2,833,860.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	235	1,000	235,000.00	14.1199			3,318,176.50
€ / R 14/09/2015	Foreign Exchange Future		Buy	250	1,000	250,000.00	14.2468			3,561,700.00
€ / R 14/09/2015	Foreign Exchange Future		Buy	320	1,000	320,000.00	14.1269			4,520,608.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
\$ / R 11/12/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	13.1006			3,275,150.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	13.0648			3,266,200.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	13.0006			3,250,150.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	13.0648			3,266,200.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	13.1006			3,275,150.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	460	1,000	460,000.00	13.0048			5,982,208.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	460	1,000	460,000.00	13.0048			5,982,208.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	463	1,000	463,000.00	13.0017			6,019,787.10
\$ / R 11/12/2015 Foreign Exchange Future		Buy	463	1,000	463,000.00	13.0017			6,019,787.10
\$ / R 11/12/2015 Foreign Exchange Future		Buy	463	1,000	463,000.00	12.9835			6,011,360.50
\$ / R 11/12/2015 Foreign Exchange Future		Sell	463	1,000	463,000.00	12.9835			6,011,360.50
\$ / R 11/12/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.9170			6,458,500.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.9170			6,458,500.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	12.9802			25,960,400.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	12.9802			25,960,400.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	12.9044			25,808,800.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	12.9044			25,808,800.00
<b>Total Futures</b>			<b>14,446</b>		<b>14,446,000.00</b>				<b>187,331,060.00</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>14,446</b>		<b>14,446,000.00</b>				<b>187,331,060.00</b>

**Dec 2015 \$ / R MAXI**

\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	1	100,000	100,000.00	13.0845			1,308,450.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	1	100,000	100,000.00	13.0845			1,308,450.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	13.0621			6,531,050.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	13.0165			6,508,250.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	13.0621			6,531,050.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	13.0165			6,508,250.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	6	100,000	600,000.00	13.0845			7,850,700.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	6	100,000	600,000.00	13.0845			7,850,700.00
<b>Total Futures</b>			<b>34</b>		<b>3,400,000.00</b>				<b>44,396,900.00</b>
<b>Total Options</b>									
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>34</b>		<b>3,400,000.00</b>				<b>44,396,900.00</b>

**Dec 2015 £ / R**

£ / R 11/12/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	20.2140	2,021,400.00
£ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	20.2140	2,021,400.00
£ / R 11/12/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	20.2166	2,021,660.00
£ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	20.2166	2,021,660.00
<b>Total Futures</b>			<b>400</b>		<b>400,000.00</b>		<b>8,086,120.00</b>

**Total Options**

**Total £ / R Foreign Exchange Future**

**400**

**400,000.00**

**8,086,120.00**

**Dec 2015 € / R**

€ / R 11/12/2015	Foreign Exchange Future	Sell	12	1,000	12,000.00	14.4061	172,873.20
€ / R 11/12/2015	Foreign Exchange Future	Buy	12	1,000	12,000.00	14.4061	172,873.20
€ / R 11/12/2015	Foreign Exchange Future	Sell	70	1,000	70,000.00	14.2660	998,620.00
€ / R 11/12/2015	Foreign Exchange Future	Buy	70	1,000	70,000.00	14.2660	998,620.00
€ / R 11/12/2015	Foreign Exchange Future	Sell	80	1,000	80,000.00	14.3932	1,151,456.00
€ / R 11/12/2015	Foreign Exchange Future	Buy	80	1,000	80,000.00	14.3932	1,151,456.00
€ / R 11/12/2015	Foreign Exchange Future	Sell	88	1,000	88,000.00	14.4740	1,273,712.00
€ / R 11/12/2015	Foreign Exchange Future	Buy	88	1,000	88,000.00	14.4740	1,273,712.00
€ / R 11/12/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.3938	1,439,380.00
€ / R 11/12/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.3938	1,439,380.00
€ / R 11/12/2015	Foreign Exchange Future	Sell	155	1,000	155,000.00	14.3830	2,229,365.00
€ / R 11/12/2015	Foreign Exchange Future	Buy	155	1,000	155,000.00	14.3830	2,229,365.00
€ / R 11/12/2015	Foreign Exchange Future	Sell	320	1,000	320,000.00	14.3754	4,600,128.00
€ / R 11/12/2015	Foreign Exchange Future	Buy	320	1,000	320,000.00	14.3754	4,600,128.00
€ / R 11/12/2015	Foreign Exchange Future	Sell	345	1,000	345,000.00	14.3718	4,958,271.00
€ / R 11/12/2015	Foreign Exchange Future	Buy	345	1,000	345,000.00	14.3718	4,958,271.00
<b>Total Futures</b>			<b>2,340</b>		<b>2,340,000.00</b>		<b>33,647,610.40</b>

**Total Options**

**Total € / R Foreign Exchange Future**

**2,340**

**2,340,000.00**

**33,647,610.40**

**Dec 2015 QUANTO € / \$**

QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Sell	1,270	10,000	12,700,000.00	1.1094	14,089,380.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Sell	1,270	10,000	12,700,000.00	1.1055	14,039,850.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Buy	1,270	10,000	12,700,000.00	1.1094	14,089,380.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Buy	1,270	10,000	12,700,000.00	1.1055	14,039,850.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Buy	1,270	10,000	12,700,000.00	1.1098	14,094,460.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Buy	1,270	10,000	12,700,000.00	1.1059	14,044,930.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Buy	1,270	10,000	12,700,000.00	1.1057	14,042,390.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Buy	1,270	10,000	12,700,000.00	1.1096	14,091,920.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Buy	2,540	10,000	25,400,000.00	1.1070	28,117,800.00
QUANTO € / \$ 11/12/2015	Foreign Exchange Future	Sell	2,540	10,000	25,400,000.00	1.1066	28,107,640.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Delta Value
QUANTO € / \$ 11/12/2015 Foreign Exchange Future		Buy	2,540	10,000	25,400,000.00		1.1066		28,107,640.00
<b>Total Futures</b>			<b>17,780</b>		<b>177,800,000.00</b>				<b>196,865,240.00</b>
<b>Total Options</b>									
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>17,780</b>		<b>177,800,000.00</b>				<b>196,865,240.00</b>
<b>Mar 2016 \$ / R</b>									
\$ / R 14/03/2016 Foreign Exchange Future		Sell	125	1,000	125,000.00		13.3162		1,664,525.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	125	1,000	125,000.00		13.3162		1,664,525.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	246	1,000	246,000.00		13.3132		3,275,047.20
\$ / R 14/03/2016 Foreign Exchange Future		Sell	246	1,000	246,000.00		13.3132		3,275,047.20
\$ / R 14/03/2016 Foreign Exchange Future		Sell	268	1,000	268,000.00		13.3190		3,569,492.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	268	1,000	268,000.00		13.3190		3,569,492.00
<b>Total Futures</b>			<b>1,278</b>		<b>1,278,000.00</b>				<b>17,018,128.40</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>1,278</b>		<b>1,278,000.00</b>				<b>17,018,128.40</b>
<b>Total Futures</b>			<b>174,315</b>		<b>376,797,000.00</b>				<b>2,404,638,231.80</b>
<b>Total Options</b>									
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>174,315</b>		<b>376,797,000.00</b>				<b>2,404,638,231.80</b>