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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 23/12/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Mar 2016 \$ / R</b>								
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4900		15,490.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.4650		15,465.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4492		15,449.20
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.4034		15,403.40
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4200		15,420.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4400		15,440.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.3940		15,394.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4220		15,422.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.3940		15,394.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.4220		15,422.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.4400		15,440.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4650		15,465.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.4492		15,449.20
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.4200		15,420.00

\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.4034	15,403.40
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.4900	15,490.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	2	1,000	2,000.00	15.4801	30,960.20
\$ / R 14/03/2016	Foreign Exchange Future	Sell	2	1,000	2,000.00	15.4910	30,982.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	2	1,000	2,000.00	15.4910	30,982.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	2	1,000	2,000.00	15.5000	31,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	2	1,000	2,000.00	15.4801	30,960.20
\$ / R 14/03/2016	Foreign Exchange Future	Sell	3	1,000	3,000.00	15.4629	46,388.70
\$ / R 14/03/2016	Foreign Exchange Future	Buy	3	1,000	3,000.00	15.4629	46,388.70
\$ / R 14/03/2016	Foreign Exchange Future	Buy	4	1,000	4,000.00	15.4850	61,940.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	4	1,000	4,000.00	15.4850	61,940.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4299	77,149.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4899	77,449.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4599	77,299.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4204	77,102.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4299	77,149.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4299	77,149.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4400	77,200.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4051	77,025.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4599	77,299.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4890	77,445.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4899	77,449.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4599	77,299.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4899	77,449.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4051	77,025.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4117	77,058.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4034	77,017.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4117	77,058.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4299	77,149.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4599	77,299.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4899	77,449.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4204	77,102.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	7	1,000	7,000.00	15.4442	108,109.40
\$ / R 14/03/2016	Foreign Exchange Future	Sell	7	1,000	7,000.00	15.4532	108,172.40
\$ / R 14/03/2016	Foreign Exchange Future	Buy	7	1,000	7,000.00	15.4532	108,172.40
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.4100	154,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.4023	154,023.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.4600	154,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.4100	154,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.4023	154,023.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.3700	153,700.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.4600	154,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.5045	155,045.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.4034	154,034.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.4780	154,780.00



\$ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	15.4500	1,545,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.4200	1,542,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	15.4567	1,545,670.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.4567	1,545,670.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	15.4067	1,540,670.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.4255	1,542,550.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.4067	1,540,670.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.4034	1,540,340.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.4500	1,545,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	15.4255	1,542,550.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	15.4211	2,313,165.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	200	1,000	200,000.00	15.4034	3,080,680.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	200	1,000	200,000.00	15.4034	3,080,680.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	210	1,000	210,000.00	15.4023	3,234,483.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	240	1,000	240,000.00	15.3708	3,688,992.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	240	1,000	240,000.00	15.3708	3,688,992.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	240	1,000	240,000.00	15.4756	3,714,144.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	240	1,000	240,000.00	15.4756	3,714,144.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.4447	3,861,175.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	250	1,000	250,000.00	15.4447	3,861,175.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	400	1,000	400,000.00	15.4675	6,187,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	400	1,000	400,000.00	15.4675	6,187,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	490	1,000	490,000.00	15.4034	7,547,666.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	15.4874	7,743,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	15.4736	7,736,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	15.4041	7,702,050.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	15.4874	7,743,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	15.4736	7,736,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	962	1,000	962,000.00	15.3823	14,797,772.60
\$ / R 14/03/2016	Foreign Exchange Future		Buy	962	1,000	962,000.00	15.3823	14,797,772.60
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	15.4315	15,431,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	15.4200	15,420,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.4200	15,420,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.4315	15,431,500.00
\$ / R 14/03/2016	Foreign Exchange Future	P	15.16 Buy	2,500	1,000	2,500,000.00	390.8000	977,000,000.00
\$ / R 14/03/2016	Foreign Exchange Future	P	15.16 Sell	2,500	1,000	2,500,000.00	390.8000	977,000,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	7,039	1,000	7,039,000.00	15.4010	108,407,639.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	7,039	1,000	7,039,000.00	15.4010	108,407,639.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	10,500	1,000	10,500,000.00	15.4695	162,429,750.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	10,500	1,000	10,500,000.00	15.4695	162,429,750.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	10,500	1,000	10,500,000.00	15.4665	162,398,250.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>59,993</b>		<b>59,993,000.00</b>			<b>926,460,066.40</b>
<b>Total Options</b>			<b>5,000</b>		<b>5,000,000</b>			<b>1,954,000,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>			<b>64,993</b>		<b>64,993,000.00</b>			<b>2,880,460,066.40</b>
<b>Mar 2016 \$ / R MAXI</b>								
\$ / R MAXI 14/03/2016		Buy	5	100,000	500,000.00	15.4737		7,736,850.00
\$ / R MAXI 14/03/2016		Buy	5	100,000	500,000.00	15.4430		7,721,500.00
\$ / R MAXI 14/03/2016		Sell	5	100,000	500,000.00	15.4737		7,736,850.00
\$ / R MAXI 14/03/2016		Sell	5	100,000	500,000.00	15.4430		7,721,500.00
<b>Total Futures</b>			<b>20</b>		<b>2,000,000.00</b>			<b>30,916,700.00</b>
<b>Total Options</b>								
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>20</b>		<b>2,000,000.00</b>			<b>30,916,700.00</b>
<b>Mar 2016 £ / R</b>								
£ / R 14/03/2016		Buy	1	1,000	1,000.00	23.0500		23,050.00
£ / R 14/03/2016		Buy	1	1,000	1,000.00	22.9000		22,900.00
£ / R 14/03/2016		Sell	1	1,000	1,000.00	22.9650		22,965.00
£ / R 14/03/2016		Buy	1	1,000	1,000.00	22.9650		22,965.00
£ / R 14/03/2016		Sell	2	1,000	2,000.00	22.9750		45,950.00
£ / R 14/03/2016		Buy	50	1,000	50,000.00	22.9300		1,146,500.00
£ / R 14/03/2016		Sell	50	1,000	50,000.00	22.9300		1,146,500.00
<b>Total Futures</b>			<b>106</b>		<b>106,000.00</b>			<b>2,430,830.00</b>
<b>Total Options</b>								
<b>Total £ / R Foreign Exchange Future</b>			<b>106</b>		<b>106,000.00</b>			<b>2,430,830.00</b>
<b>Mar 2016 € / R</b>								
€ / R 14/03/2016		Buy	1	1,000	1,000.00	16.8800		16,880.00
€ / R 14/03/2016		Sell	1	1,000	1,000.00	16.8800		16,880.00
€ / R 14/03/2016		Buy	5	1,000	5,000.00	16.8848		84,424.00
€ / R 14/03/2016		Sell	5	1,000	5,000.00	16.8799		84,399.50
€ / R 14/03/2016		Buy	5	1,000	5,000.00	16.8799		84,399.50
€ / R 14/03/2016		Sell	5	1,000	5,000.00	16.8848		84,424.00

€ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.9175	169,175.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.9175	169,175.00
<b>Total Futures</b>			<b>42</b>		<b>42,000.00</b>		<b>709,757.00</b>
<b>Total Options</b>							
<b>Total € / R Foreign Exchange Future</b>			<b>42</b>		<b>42,000.00</b>		<b>709,757.00</b>

<b>Jun 2016 \$ / R</b>							
\$ / R 13/06/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.7100	157,100.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.7100	157,100.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	400	1,000	400,000.00	15.6781	6,271,240.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	400	1,000	400,000.00	15.6781	6,271,240.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.7072	7,853,600.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.7072	7,853,600.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.7072	7,853,600.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.7072	7,853,600.00
<b>Total Futures</b>			<b>2,820</b>		<b>2,820,000.00</b>		<b>44,271,080.00</b>
<b>Total Options</b>							
<b>Total \$ / R Foreign Exchange Future</b>			<b>2,820</b>		<b>2,820,000.00</b>		<b>44,271,080.00</b>

<b>Jun 2016 \$ / R MAXI</b>							
\$ / R MAXI 13/06/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	15.7133	7,856,650.00
\$ / R MAXI 13/06/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	15.7133	7,856,650.00
<b>Total Futures</b>			<b>10</b>		<b>1,000,000.00</b>		<b>15,713,300.00</b>
<b>Total Options</b>							
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>10</b>		<b>1,000,000.00</b>		<b>15,713,300.00</b>

<b>Sep 2016 \$ / R</b>							
\$ / R 19/09/2016	Foreign Exchange Future	Buy	275	1,000	275,000.00	15.9927	4,397,992.50
\$ / R 19/09/2016	Foreign Exchange Future	Sell	275	1,000	275,000.00	15.9927	4,397,992.50
<b>Total Futures</b>			<b>550</b>		<b>550,000.00</b>		<b>8,795,985.00</b>
<b>Total Options</b>							
<b>Total \$ / R Foreign Exchange Future</b>			<b>550</b>		<b>550,000.00</b>		<b>8,795,985.00</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>Total Futures</b>			<b>63,541</b>		<b>66,511,000.00</b>			<b>1029297718.40</b>
<b>Total Options</b>			<b>5,000</b>		<b>5,000,000.00</b>			<b>1954000000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>68,541</b>		<b>71,511,000.00</b>			<b>2983297718.40</b>