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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 31/12/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Mar 2016 \$ / R								
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.8000		15,800.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.8000		15,800.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.8250		15,825.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.8000		15,800.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.8000		15,800.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.8250		15,825.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.7500		31,500.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.7500		31,500.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.7528		31,505.60
\$ / R 14/03/2016 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.8067		31,613.40
\$ / R 14/03/2016 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.7590		31,518.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.8067		31,613.40
\$ / R 14/03/2016 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.7528		31,505.60
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	15.7900		47,370.00

\$ / R 14/03/2016	Foreign Exchange Future	Sell	3	1,000	3,000.00	15.7950	47,385.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	3	1,000	3,000.00	15.7900	47,370.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	3	1,000	3,000.00	15.7950	47,385.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	4	1,000	4,000.00	15.7701	63,080.40
\$ / R 14/03/2016	Foreign Exchange Future	Sell	4	1,000	4,000.00	15.7701	63,080.40
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.8000	79,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.8200	79,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.8000	79,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.8200	79,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.7555	157,555.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.7254	157,254.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.7963	157,963.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.7555	157,555.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.7254	157,254.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.7963	157,963.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	19	1,000	19,000.00	15.7391	299,042.90
\$ / R 14/03/2016	Foreign Exchange Future	Sell	20	1,000	20,000.00	15.7346	314,692.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	15.7346	314,692.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	24	1,000	24,000.00	15.7391	377,738.40
\$ / R 14/03/2016	Foreign Exchange Future	Sell	41	1,000	41,000.00	15.7391	645,303.10
\$ / R 14/03/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	15.7392	786,960.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.8146	790,730.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.8150	790,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.7392	786,960.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.8200	791,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	15.8150	790,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	15.8146	790,730.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	60	1,000	60,000.00	15.8071	948,426.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	60	1,000	60,000.00	15.8071	948,426.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.7800	1,578,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.7917	1,579,170.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.7551	1,575,510.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.8131	1,581,310.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.8079	1,580,790.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.8131	1,581,310.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.7551	1,575,510.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.7771	1,577,710.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.7917	1,579,170.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.8079	1,580,790.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.7625	1,576,250.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.7917	1,579,170.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.7800	1,578,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.7771	1,577,710.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.7917	1,579,170.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.7625	1,576,250.00

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/03/2016	Foreign Exchange Future		Sell	142	1,000	142,000.00	15.7391		2,234,952.20
\$ / R 14/03/2016	Foreign Exchange Future		Sell	150	1,000	150,000.00	15.8250		2,373,750.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	15.8250		2,373,750.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	179	1,000	179,000.00	15.7391		2,817,298.90
\$ / R 14/03/2016	Foreign Exchange Future		Buy	200	1,000	200,000.00	15.8200		3,164,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.8200		3,955,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	413	1,000	413,000.00	15.8075		6,528,497.50
\$ / R 14/03/2016	Foreign Exchange Future		Sell	413	1,000	413,000.00	15.8075		6,528,497.50
\$ / R 14/03/2016	Foreign Exchange Future		Sell	460	1,000	460,000.00	15.7391		7,239,986.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	928	1,000	928,000.00	15.7391		14,605,884.80
\$ / R 14/03/2016	Foreign Exchange Future		Sell	2,155	1,000	2,155,000.00	15.7391		33,917,760.50
\$ / R 14/03/2016	Foreign Exchange Future	P	15.16 Buy	2,500	1,000	2,500,000.00	143.0000		357,500,000.00
\$ / R 14/03/2016	Foreign Exchange Future	P	15.16 Sell	2,500	1,000	2,500,000.00	143.0000		357,500,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	3,948	1,000	3,948,000.00	15.7391		62,137,966.80
	Total Futures			11,702		11,702,000.00			184,402,385.40
	Total Options			5,000		5,000,000			715,000,000.00
	Total \$ / R Foreign Exchange Future			16,702		16,702,000.00			899,402,385.40

Mar 2016 £ / R

£ / R 14/03/2016	Foreign Exchange Future		Sell	1	1,000	1,000.00	23.4182		23,418.20
£ / R 14/03/2016	Foreign Exchange Future		Buy	1	1,000	1,000.00	23.4700		23,470.00
£ / R 14/03/2016	Foreign Exchange Future		Buy	1	1,000	1,000.00	23.4182		23,418.20
£ / R 14/03/2016	Foreign Exchange Future		Sell	1	1,000	1,000.00	23.4700		23,470.00
£ / R 14/03/2016	Foreign Exchange Future		Sell	2	1,000	2,000.00	23.4615		46,923.00
£ / R 14/03/2016	Foreign Exchange Future		Buy	2	1,000	2,000.00	23.4615		46,923.00
£ / R 14/03/2016	Foreign Exchange Future		Buy	4	1,000	4,000.00	23.3711		93,484.40
£ / R 14/03/2016	Foreign Exchange Future		Sell	4	1,000	4,000.00	23.3711		93,484.40
£ / R 14/03/2016	Foreign Exchange Future		Buy	7	1,000	7,000.00	23.2990		163,093.00
£ / R 14/03/2016	Foreign Exchange Future		Sell	7	1,000	7,000.00	23.2990		163,093.00
£ / R 14/03/2016	Foreign Exchange Future		Sell	99	1,000	99,000.00	23.4750		2,324,025.00
£ / R 14/03/2016	Foreign Exchange Future		Sell	99	1,000	99,000.00	23.4734		2,323,866.60
£ / R 14/03/2016	Foreign Exchange Future		Buy	99	1,000	99,000.00	23.4750		2,324,025.00
£ / R 14/03/2016	Foreign Exchange Future		Buy	99	1,000	99,000.00	23.4734		2,323,866.60
£ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	23.4200		2,342,000.00
£ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	23.4200		2,342,000.00
£ / R 14/03/2016	Foreign Exchange Future		Sell	150	1,000	150,000.00	23.4750		3,521,250.00
£ / R 14/03/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	23.4750		3,521,250.00

£ / R 14/03/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	23.4215	4,684,300.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	23.4215	4,684,300.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	350	1,000	350,000.00	23.4747	8,216,145.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	350	1,000	350,000.00	23.4747	8,216,145.00
Total Futures			2,026		2,026,000.00		47,523,950.40

Total Options

Total £ / R Foreign Exchange Future

2,026

2,026,000.00

47,523,950.40

Mar 2016 € / R

€ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	17.2740	17,274.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	17.2936	17,293.60
€ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	17.2740	17,274.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	17.2936	17,293.60
€ / R 14/03/2016	Foreign Exchange Future	Buy	8	1,000	8,000.00	17.2197	137,757.60
€ / R 14/03/2016	Foreign Exchange Future	Sell	8	1,000	8,000.00	17.2197	137,757.60
€ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.2170	172,170.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.2589	172,589.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.2754	172,754.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.2170	172,170.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.2589	172,589.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.2754	172,754.00
Total Futures			80		80,000.00		1,379,676.40

Total Options

Total € / R Foreign Exchange Future

80

80,000.00

1,379,676.40

Jun 2016 \$ / R

\$ / R 13/06/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.1005	80,502.50
\$ / R 13/06/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.1005	80,502.50
\$ / R 13/06/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.0250	801,250.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.0350	801,750.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.0600	803,000.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.0625	803,125.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.0790	803,950.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.0300	801,500.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.0250	801,250.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.0350	801,750.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.0600	803,000.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.0625	803,125.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.0300	801,500.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.0790	803,950.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 13/06/2016 Foreign Exchange Future		Buy	400	1,000	400,000.00	16.0359		6,414,360.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	400	1,000	400,000.00	16.0377		6,415,080.00
\$ / R 13/06/2016 Foreign Exchange Future		Sell	400	1,000	400,000.00	16.0359		6,414,360.00
\$ / R 13/06/2016 Foreign Exchange Future		Sell	400	1,000	400,000.00	16.0377		6,415,080.00
Total Futures			2,210		2,210,000.00			35,449,035.00
Total Options								
Total \$ / R Foreign Exchange Future			2,210		2,210,000.00			35,449,035.00

Jun 2016 £ / R

£ / R 13/06/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.8250		238,250.00
£ / R 13/06/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.9086		239,086.00
£ / R 13/06/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	23.9086		239,086.00
£ / R 13/06/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	23.8250		238,250.00
Total Futures			40		40,000.00			954,672.00
Total Options								
Total £ / R Foreign Exchange Future			40		40,000.00			954,672.00

Sep 2016 \$ / R

\$ / R 19/09/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	16.3823		819,115.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	200	1,000	200,000.00	16.3823		3,276,460.00
\$ / R 19/09/2016 Foreign Exchange Future		Sell	250	1,000	250,000.00	16.3823		4,095,575.00
Total Futures			500		500,000.00			8,191,150.00
Total Options								
Total \$ / R Foreign Exchange Future			500		500,000.00			8,191,150.00

Dec 2016 \$ / R

\$ / R 19/12/2016 Foreign Exchange Future	C	19.00 Buy	2,310	1,000	2,310,000.00	738.4600		1,705,842,600.00
\$ / R 19/12/2016 Foreign Exchange Future	C	19.00 Sell	2,310	1,000	2,310,000.00	738.4600		1,705,842,600.00

Total Futures	0	0.00	0.00
Total Options	4,620	4,620,000	3,411,685,200.00
Total \$ / R Foreign Exchange Future	4,620	4,620,000.00	3,411,685,200.00
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Total Futures	16,558	16,558,000.00	277900869.20
Total Options	9,620	9,620,000.00	4126685200.00
Grand Total for Currency Future Detailed Turnover	26,178	26,178,000.00	4404586069.20