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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 24/12/2015

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	15.4528		15,452.80
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4528		15,452.80
\$ / R 14/03/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	15.4276		77,138.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	15.4276		77,138.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	13	1,000	13,000.00	15.4687		201,093.10
\$ / R 14/03/2016 Foreign Exchange Future		Buy	13	1,000	13,000.00	15.4687		201,093.10
\$ / R 14/03/2016 Foreign Exchange Future		Sell	13	1,000	13,000.00	15.4597		200,976.10
\$ / R 14/03/2016 Foreign Exchange Future		Buy	20	1,000	20,000.00	15.4000		308,000.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	20	1,000	20,000.00	15.4000		308,000.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	30	1,000	30,000.00	15.4454		463,362.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	30	1,000	30,000.00	15.4454		463,362.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.4405		772,025.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.4405		772,025.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	57	1,000	57,000.00	15.3824		876,796.80

\$ / R 14/03/2016	Foreign Exchange Future	Buy	57	1,000	57,000.00	15.3824	876,796.80
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.4291	1,542,910.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.4291	1,542,910.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	15.4550	3,863,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	15.4150	3,853,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	15.4150	3,853,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	15.4550	3,863,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	300	1,000	300,000.00	15.4500	4,635,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	300	1,000	300,000.00	15.4500	4,635,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	460	1,000	460,000.00	15.4650	7,113,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	460	1,000	460,000.00	15.4650	7,113,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.4588	7,729,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.4504	7,725,200.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.4502	7,725,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.4504	7,725,200.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.4502	7,725,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.4586	7,729,300.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.4586	7,729,300.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.4588	7,729,400.00
Total Futures			7,085		7,085,000.00		109,465,331.50
Total Options							
Total \$ / R Foreign Exchange Future			7,085		7,085,000.00		109,465,331.50

Mar 2016 £ / R							
£ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	22.9900	22,990.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	22.9900	22,990.00
Total Futures			2		2,000.00		45,980.00
Total Options							
Total £ / R Foreign Exchange Future			2		2,000.00		45,980.00

Mar 2016 € / R							
€ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	16.9550	16,955.00
€ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	16.9550	16,955.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	9	1,000	9,000.00	16.9413	152,471.70
€ / R 14/03/2016	Foreign Exchange Future	Buy	9	1,000	9,000.00	16.9413	152,471.70
€ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	16.9458	338,916.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	20	1,000	20,000.00	16.9458	338,916.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
			60		60,000.00			1,016,685.40
Total Futures								
			60		60,000.00			1,016,685.40
Total Options								
Total € / R Foreign Exchange Future								
Total Futures			7,147		7,147,000.00			110527996.90
Total Options								
Grand Total for Currency Future Detailed Turnover			7,147		7,147,000.00			110527996.90