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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 28/12/2015

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		Buy	1	1,000	1,000.00	15.4765		15,476.50
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.5100		15,510.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.5100		15,510.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.4500		15,450.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.5100		15,510.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.5100		15,510.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.4500		15,450.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	15.4500		46,350.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	15.4825		46,447.50
\$ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	15.5433		46,629.90
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	15.4825		46,447.50
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	15.4500		46,350.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	15.5433		46,629.90
\$ / R 14/03/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	15.5399		77,699.50

\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.4878	77,439.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.4878	77,439.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.5100	77,550.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.5399	77,699.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.5399	77,699.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.5399	77,699.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.5497	155,497.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.4673	154,673.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.5497	155,497.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.4673	154,673.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	12	1,000	12,000.00	15.5500	186,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	19	1,000	19,000.00	15.4882	294,275.80
\$ / R 14/03/2016	Foreign Exchange Future	Buy	19	1,000	19,000.00	15.4882	294,275.80
\$ / R 14/03/2016	Foreign Exchange Future	Sell	20	1,000	20,000.00	15.4947	309,894.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	15.4752	309,504.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	15.4601	309,202.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	15.4947	309,894.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	15.4700	386,750.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	25	1,000	25,000.00	15.5176	387,940.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	15.5176	387,940.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	30	1,000	30,000.00	15.5279	465,837.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	30	1,000	30,000.00	15.5540	466,620.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	30	1,000	30,000.00	15.5540	466,620.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	30	1,000	30,000.00	15.5279	465,837.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	45	1,000	45,000.00	15.4799	696,595.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	45	1,000	45,000.00	15.4799	696,595.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	15.4865	774,325.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.4752	773,760.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.4782	773,910.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.4752	773,760.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.4727	773,635.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.4810	774,050.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	15.4782	773,910.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	15.4782	773,910.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	15.4727	773,635.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	15.4810	774,050.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	51	1,000	51,000.00	15.5093	790,974.30
\$ / R 14/03/2016	Foreign Exchange Future	Sell	51	1,000	51,000.00	15.5091	790,964.10
\$ / R 14/03/2016	Foreign Exchange Future	Sell	60	1,000	60,000.00	15.5381	932,286.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	75	1,000	75,000.00	15.5042	1,162,815.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	75	1,000	75,000.00	15.5042	1,162,815.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	93	1,000	93,000.00	15.5593	1,447,014.90
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.5400	1,554,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.5489	1,554,890.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.5400	1,554,000.00

Contract		Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.5489		1,554,890.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.5354		1,553,540.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	15.5052		1,550,520.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	15.5354		1,553,540.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.5052		1,550,520.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	108	1,000	108,000.00	15.4878		1,672,682.40
\$ / R 14/03/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	15.4800		2,322,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	150	1,000	150,000.00	15.5187		2,327,805.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	15.4888		2,323,320.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	15.5187		2,327,805.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	155	1,000	155,000.00	15.4877		2,400,593.50
\$ / R 14/03/2016	Foreign Exchange Future		Sell	155	1,000	155,000.00	15.4765		2,398,857.50
\$ / R 14/03/2016	Foreign Exchange Future		Sell	155	1,000	155,000.00	15.4877		2,400,593.50
\$ / R 14/03/2016	Foreign Exchange Future		Sell	200	1,000	200,000.00	15.4794		3,095,880.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	200	1,000	200,000.00	15.4800		3,096,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	200	1,000	200,000.00	15.4390		3,087,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	200	1,000	200,000.00	15.4794		3,095,880.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	200	1,000	200,000.00	15.4390		3,087,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	207	1,000	207,000.00	15.5100		3,210,570.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	207	1,000	207,000.00	15.5100		3,210,570.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	226	1,000	226,000.00	15.4706		3,496,355.60
\$ / R 14/03/2016	Foreign Exchange Future		Buy	226	1,000	226,000.00	15.4706		3,496,355.60
\$ / R 14/03/2016	Foreign Exchange Future		Sell	245	1,000	245,000.00	15.5558		3,811,171.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	245	1,000	245,000.00	15.5433		3,808,108.50
\$ / R 14/03/2016	Foreign Exchange Future		Buy	245	1,000	245,000.00	15.5433		3,808,108.50
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.5081		3,877,025.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.5001		3,875,025.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.4877		3,871,925.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.4900		3,872,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	250	1,000	250,000.00	15.4749		3,868,725.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.4893		3,872,325.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.4915		3,872,875.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.4877		3,871,925.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.5073		3,876,825.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.4871		3,871,775.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	255	1,000	255,000.00	15.4731		3,945,640.50
\$ / R 14/03/2016	Foreign Exchange Future		Sell	255	1,000	255,000.00	15.4731		3,945,640.50
\$ / R 14/03/2016	Foreign Exchange Future		Buy	350	1,000	350,000.00	15.5565		5,444,775.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	400	1,000	400,000.00	15.5370		6,214,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	400	1,000	400,000.00	15.5370		6,214,800.00

\$ / R 14/03/2016	Foreign Exchange Future	Buy	414	1,000	414,000.00	15.4765	6,407,271.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	415	1,000	415,000.00	15.4765	6,422,747.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	415	1,000	415,000.00	15.4765	6,422,747.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	449	1,000	449,000.00	15.5093	6,963,675.70
\$ / R 14/03/2016	Foreign Exchange Future	Sell	449	1,000	449,000.00	15.5089	6,963,496.10
\$ / R 14/03/2016	Foreign Exchange Future	Sell	875	1,000	875,000.00	15.5381	13,595,837.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	15.4989	15,498,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	15.4924	15,492,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	15.4924	15,492,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	15.4989	15,498,900.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1,300	1,000	1,300,000.00	15.4520	20,087,600.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1,500	1,000	1,500,000.00	15.4955	23,243,250.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	15.4955	23,243,250.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	15.5389	31,077,800.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	15.5389	31,077,800.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	3,608	1,000	3,608,000.00	15.4973	55,914,258.40
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5,597	1,000	5,597,000.00	15.5381	86,966,745.70
\$ / R 14/03/2016	Foreign Exchange Future	Buy	6,532	1,000	6,532,000.00	15.5381	101,494,869.20

Total Futures **41,208** **41,208,000.00** **639,275,717.90**

Total Options

Total \$ / R Foreign Exchange Future **41,208** **41,208,000.00** **639,275,717.90**

Mar 2016 \$ / R MAXI

\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	1	100,000	100,000.00	15.5486	1,554,860.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	1	100,000	100,000.00	15.5486	1,554,860.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	1	100,000	100,000.00	15.5486	1,554,860.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	1	100,000	100,000.00	15.5486	1,554,860.00

Total Futures **4** **400,000.00** **6,219,440.00**

Total Options

Total \$ / R MAXI Foreign Exchange Future **4** **400,000.00** **6,219,440.00**

Mar 2016 £ / R

£ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	23.1700	23,170.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	23.1000	23,100.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	23.1100	23,110.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	23.1700	23,170.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	23.1000	23,100.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	23.1100	23,110.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	23.1000	2,310,000.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	23.1000	2,310,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			206		206,000.00			4,758,760.00
Total Options								
Total £ / R Foreign Exchange Future			206		206,000.00			4,758,760.00
Mar 2016 € / R								
€ / R 14/03/2016		Foreign Exchange Future						
			Sell	1	1,000	1,000.00	17.0200	17,020.00
€ / R 14/03/2016		Foreign Exchange Future						
			Buy	1	1,000	1,000.00	17.0450	17,045.00
€ / R 14/03/2016		Foreign Exchange Future						
			Buy	1	1,000	1,000.00	17.0500	17,050.00
€ / R 14/03/2016		Foreign Exchange Future						
			Buy	1	1,000	1,000.00	17.0200	17,020.00
€ / R 14/03/2016		Foreign Exchange Future						
			Sell	1	1,000	1,000.00	17.0450	17,045.00
€ / R 14/03/2016		Foreign Exchange Future						
			Sell	1	1,000	1,000.00	17.0500	17,050.00
€ / R 14/03/2016		Foreign Exchange Future						
			Sell	4	1,000	4,000.00	17.0792	68,316.80
€ / R 14/03/2016		Foreign Exchange Future						
			Buy	4	1,000	4,000.00	17.0792	68,316.80
€ / R 14/03/2016		Foreign Exchange Future						
			Buy	5	1,000	5,000.00	17.0526	85,263.00
€ / R 14/03/2016		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	17.0526	85,263.00
€ / R 14/03/2016		Foreign Exchange Future						
	C	16.76 Sell	1,275	1,000	1,275,000.00	784.2900		999,969,750.00
€ / R 14/03/2016		Foreign Exchange Future						
	C	16.76 Buy	1,275	1,000	1,275,000.00	784.2900		999,969,750.00
Total Futures			24		24,000.00			409,389.60
Total Options			2,550		2,550,000			1,999,939,500.00
Total € / R Foreign Exchange Future			2,574		2,574,000.00			2,000,348,889.60
Mar 2016 AU\$ / R								
AU\$ / R 14/03/2016		Foreign Exchange Future						
			Buy	2	1,000	2,000.00	11.2110	22,422.00
AU\$ / R 14/03/2016		Foreign Exchange Future						
			Sell	2	1,000	2,000.00	11.2110	22,422.00
Total Futures			4		4,000.00			44,844.00
Total Options								
Total AU\$ / R Foreign Exchange Future			4		4,000.00			44,844.00
Jun 2016 \$ / R								
\$ / R 13/06/2016		Foreign Exchange Future						
			Buy	10	1,000	10,000.00	15.7362	157,362.00
\$ / R 13/06/2016		Foreign Exchange Future						
			Sell	10	1,000	10,000.00	15.7362	157,362.00
\$ / R 13/06/2016		Foreign Exchange Future						
			Buy	160	1,000	160,000.00	15.7686	2,522,976.00

\$ / R 13/06/2016 Foreign Exchange Future	Sell	160	1,000	160,000.00	15.7686	2,522,976.00
Total Futures		340		340,000.00		5,360,676.00
Total Options						
Total \$ / R Foreign Exchange Future		340		340,000.00		5,360,676.00

Sep 2016 \$ / R						
\$ / R 19/09/2016 Foreign Exchange Future	Sell	30	1,000	30,000.00	16.0299	480,897.00
\$ / R 19/09/2016 Foreign Exchange Future	Buy	30	1,000	30,000.00	16.0299	480,897.00
\$ / R 19/09/2016 Foreign Exchange Future	Sell	100	1,000	100,000.00	16.0300	1,603,000.00
\$ / R 19/09/2016 Foreign Exchange Future	Buy	100	1,000	100,000.00	16.0300	1,603,000.00
Total Futures		260		260,000.00		4,167,794.00
Total Options						
Total \$ / R Foreign Exchange Future		260		260,000.00		4,167,794.00

Total Futures		42,046		42,442,000.00		660236621.50
Total Options		2,550		2,550,000.00		1999939500.00
Grand Total for Currency Future Detailed Turnover		44,596		44,992,000.00		2660176121.50