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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 29/12/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Dec 2015 \$ / R								
\$ / R 29/12/2015 Any day expiry		Sell	100	1,000	100,000.00	15.2885		1,528,850.00
\$ / R 29/12/2015 Any day expiry		Buy	100	1,000	100,000.00	15.2885		1,528,850.00
		Total Futures	200		200,000.00			3,057,700.00
		Total Options						
		Total \$ / R Any day expiry	200		200,000.00			3,057,700.00
Dec 2015 € / R								
€ / R 29/12/2015 Any day expiry		Sell	100	1,000	100,000.00	16.7112		1,671,120.00
€ / R 29/12/2015 Any day expiry		Buy	100	1,000	100,000.00	16.7112		1,671,120.00

Total Futures

200

200,000.00

3,342,240.00

Total Options

Total € / R Any day expiry

200

200,000.00

3,342,240.00

Mar 2016 \$ / R

\$ / R 14/03/2016	Foreign Exchange Future	Sell	9	1,000	9,000.00	15.5164	139,647.60
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.5060	155,060.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.5060	155,060.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	15	1,000	15,000.00	15.5196	232,794.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	15	1,000	15,000.00	15.5369	233,053.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	25	1,000	25,000.00	15.5281	388,202.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	25	1,000	25,000.00	15.4900	387,250.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	25	1,000	25,000.00	15.5151	387,877.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	15.4900	387,250.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	15.5151	387,877.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	70	1,000	70,000.00	15.5209	1,086,463.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	70	1,000	70,000.00	15.5209	1,086,463.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	75	1,000	75,000.00	15.5321	1,164,907.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	75	1,000	75,000.00	15.5321	1,164,907.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.5100	1,551,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.4863	1,548,630.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.4863	1,548,630.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.5150	1,551,500.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.4800	1,548,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.5000	1,550,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.5196	1,551,960.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.5100	1,551,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	15.5000	1,550,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	15.4800	1,548,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	296	1,000	296,000.00	15.5100	4,590,960.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	300	1,000	300,000.00	15.4950	4,648,500.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	300	1,000	300,000.00	15.5000	4,650,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	360	1,000	360,000.00	15.5050	5,581,800.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	415	1,000	415,000.00	15.5094	6,436,401.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.5150	7,757,500.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.4800	7,740,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.4988	7,749,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.5088	7,754,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	15.4988	7,749,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	15.4800	7,740,000.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	826	1,000	826,000.00	15.5093	12,810,681.80
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	15.4935	15,493,500.00

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	1,000	1,000	1,000,000.00	15.4935		15,493,500.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	1,265	1,000	1,265,000.00	15.5164		19,628,246.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	1,274	1,000	1,274,000.00	15.5164		19,767,893.60
\$ / R 14/03/2016 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	15.5285		31,057,000.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	15.5285		31,057,000.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	2,240	1,000	2,240,000.00	15.4844		34,685,056.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	2,240	1,000	2,240,000.00	15.4844		34,685,056.00
Total Futures			19,990		19,990,000.00			309,931,828.00
Total Options								
Total \$ / R Foreign Exchange Future			19,990		19,990,000.00			309,931,828.00
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Mar 2016 \$ / R MAXI								
\$ / R MAXI 14/03/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	15.4891		7,744,550.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	15.4891		7,744,550.00
Total Futures			10		1,000,000.00			15,489,100.00
Total Options								
Total \$ / R MAXI Foreign Exchange Future			10		1,000,000.00			15,489,100.00
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Mar 2016 £ / R								
£ / R 14/03/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	23.1483		115,741.50
£ / R 14/03/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	23.1483		115,741.50
£ / R 14/03/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	22.9701		229,701.00
£ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	22.9701		229,701.00
Total Futures			30		30,000.00			690,885.00
Total Options								
Total £ / R Foreign Exchange Future			30		30,000.00			690,885.00
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Mar 2016 € / R								
€ / R 14/03/2016 Foreign Exchange Future		Buy	2	1,000	2,000.00	17.0450		34,090.00
€ / R 14/03/2016 Foreign Exchange Future		Sell	2	1,000	2,000.00	17.0450		34,090.00
€ / R 14/03/2016 Foreign Exchange Future		Sell	3	1,000	3,000.00	17.0578		51,173.40
€ / R 14/03/2016 Foreign Exchange Future		Buy	3	1,000	3,000.00	17.0578		51,173.40

€ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.9711	84,855.50
€ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.9711	84,855.50
€ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.0705	170,705.00
€ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.0705	170,705.00
Total Futures			40		40,000.00		681,647.80

Total Options

Total € / R Foreign Exchange Future			40		40,000.00		681,647.80
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Jun 2016 \$ / R

\$ / R 13/06/2016	Foreign Exchange Future	Sell	64	1,000	64,000.00	15.7700	1,009,280.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	64	1,000	64,000.00	15.7700	1,009,280.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	175	1,000	175,000.00	15.7813	2,761,727.50
\$ / R 13/06/2016	Foreign Exchange Future	Sell	175	1,000	175,000.00	15.7813	2,761,727.50
\$ / R 13/06/2016	Foreign Exchange Future	Buy	400	1,000	400,000.00	15.7810	6,312,400.00
\$ / R 13/06/2016	Foreign Exchange Future	Buy	400	1,000	400,000.00	15.7790	6,311,600.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	400	1,000	400,000.00	15.7810	6,312,400.00
\$ / R 13/06/2016	Foreign Exchange Future	Sell	400	1,000	400,000.00	15.7790	6,311,600.00
Total Futures			2,078		2,078,000.00		32,790,015.00

Total Options

Total \$ / R Foreign Exchange Future			2,078		2,078,000.00		32,790,015.00
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Jun 2016 AU\$ / R

AU\$ / R 13/06/2016	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.3884	22,776.80
AU\$ / R 13/06/2016	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.3884	22,776.80
Total Futures			4		4,000.00		45,553.60

Total Options

Total AU\$ / R Foreign Exchange Future			4		4,000.00		45,553.60
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Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			22,552		23,542,000.00			366028969.40
Total Options								
Grand Total for Currency Future Detailed Turnover			22,552		23,542,000.00			366028969.40