



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 20/02/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Mar 2015 \$ / R</b>									
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.6796			11,679.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.6689			11,668.90
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.6653			11,665.30
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.6685			11,668.50
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.6796			11,679.60
\$ / R 16/03/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.6685			11,668.50
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.6653			11,665.30
\$ / R 16/03/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.6689			11,668.90
\$ / R 16/03/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	11.7134			23,426.80
\$ / R 16/03/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	11.7134			23,426.80
\$ / R 16/03/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	11.7006			35,101.80
\$ / R 16/03/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	11.7006			35,101.80
\$ / R 16/03/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	11.6916			58,458.00
\$ / R 16/03/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	11.6890			58,445.00

\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6724	58,362.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6916	58,458.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6723	58,361.50
\$ / R 16/03/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6890	58,445.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.7086	70,251.60
\$ / R 16/03/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.6883	70,129.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.7086	70,251.60
\$ / R 16/03/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.6883	70,129.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6973	116,973.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6945	116,945.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6950	116,950.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6945	116,945.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6973	116,973.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6924	116,924.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6950	116,950.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6724	116,724.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6924	116,924.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6715	116,715.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6715	116,715.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6715	116,715.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.7084	585,420.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.7084	585,420.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	60	1,000	60,000.00	11.6833	700,998.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	60	1,000	60,000.00	11.6833	700,998.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	61	1,000	61,000.00	11.6777	712,339.70
\$ / R 16/03/2015	Foreign Exchange Future	Buy	61	1,000	61,000.00	11.6777	712,339.70
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.6695	1,166,950.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.6695	1,166,950.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.6968	1,169,680.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.6917	1,169,170.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.6917	1,169,170.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	106	1,000	106,000.00	11.6723	1,237,263.80
\$ / R 16/03/2015	Foreign Exchange Future	Buy	106	1,000	106,000.00	11.6723	1,237,263.80
\$ / R 16/03/2015	Foreign Exchange Future	Sell	135	1,000	135,000.00	11.6925	1,578,487.50
\$ / R 16/03/2015	Foreign Exchange Future	Sell	140	1,000	140,000.00	11.6888	1,636,432.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	150	1,000	150,000.00	11.6918	1,753,770.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	150	1,000	150,000.00	11.6918	1,753,770.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	178	1,000	178,000.00	11.6925	2,081,265.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	194	1,000	194,000.00	11.6883	2,267,530.20
\$ / R 16/03/2015	Foreign Exchange Future	Buy	194	1,000	194,000.00	11.6883	2,267,530.20
\$ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.6715	2,334,300.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.7174	2,343,480.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.6689	2,333,780.00
\$ / R 16/03/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.7174	2,343,480.00
\$ / R 16/03/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.6760	2,335,200.00

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.7174			2,343,480.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.6689			2,333,780.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	200	1,000	200,000.00	11.6760			2,335,200.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	200	1,000	200,000.00	11.7174			2,343,480.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	250	1,000	250,000.00	11.7064			2,926,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	250	1,000	250,000.00	11.7064			2,926,600.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	264	1,000	264,000.00	11.6925			3,086,820.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	294	1,000	294,000.00	11.6796			3,433,802.40
\$ / R 16/03/2015	Foreign Exchange Future		Buy	294	1,000	294,000.00	11.6796			3,433,802.40
\$ / R 16/03/2015	Foreign Exchange Future		Buy	577	1,000	577,000.00	11.6934			6,747,091.80
\$ / R 16/03/2015	Foreign Exchange Future		Buy	577	1,000	577,000.00	11.6925			6,746,572.50
\$ / R 16/03/2015	Foreign Exchange Future		Sell	577	1,000	577,000.00	11.6934			6,747,091.80
\$ / R 16/03/2015	Foreign Exchange Future		Buy	581	1,000	581,000.00	11.6730			6,782,013.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	600	1,000	600,000.00	11.6730			7,003,800.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	750	1,000	750,000.00	11.6914			8,768,550.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	750	1,000	750,000.00	11.6918			8,768,850.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	750	1,000	750,000.00	11.6918			8,768,850.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	750	1,000	750,000.00	11.6914			8,768,550.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	750	1,000	750,000.00	11.6711			8,753,325.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6723			10,505,070.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6723			10,505,070.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6689			10,502,010.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6689			10,502,010.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6723			10,505,070.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6796			10,511,640.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6796			10,511,640.00
\$ / R 16/03/2015	Foreign Exchange Future		Sell	900	1,000	900,000.00	11.6796			10,511,640.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6723			10,505,070.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6723			10,505,070.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6723			10,505,070.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6689			10,502,010.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6689			10,502,010.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6796			10,511,640.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6796			10,511,640.00
\$ / R 16/03/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	11.6796			10,511,640.00

<b>Total Futures</b>	<b>26,601</b>	<b>26,601,000.00</b>	<b>310,713,713.90</b>
----------------------	---------------	----------------------	-----------------------

**Total Options**

<b>Total \$ / R Foreign Exchange Future</b>	<b>26,601</b>	<b>26,601,000.00</b>	<b>310,713,713.90</b>
---	---------------	----------------------	-----------------------

**Mar 2015 \$ / R MAXI**

\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	1	100,000	100,000.00	11.6586	1,165,860.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	1	100,000	100,000.00	11.6748	1,167,480.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	1	100,000	100,000.00	11.6988	1,169,880.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	1	100,000	100,000.00	11.6988	1,169,880.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	1	100,000	100,000.00	11.6586	1,165,860.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	1	100,000	100,000.00	11.6748	1,167,480.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	3	100,000	300,000.00	11.6703	3,501,090.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	3	100,000	300,000.00	11.6703	3,501,090.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	7	100,000	700,000.00	11.7168	8,201,760.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	7	100,000	700,000.00	11.6833	8,178,310.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	7	100,000	700,000.00	11.6908	8,183,560.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	7	100,000	700,000.00	11.7227	8,205,890.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	7	100,000	700,000.00	11.7227	8,205,890.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	7	100,000	700,000.00	11.6908	8,183,560.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	7	100,000	700,000.00	11.6833	8,178,310.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	7	100,000	700,000.00	11.7168	8,201,760.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Buy	15	100,000	1,500,000.00	11.6760	17,514,000.00
\$ / R MAXI 16/03/2015 Foreign Exchange Future	Sell	15	100,000	1,500,000.00	11.6760	17,514,000.00

<b>Total Futures</b>	<b>98</b>	<b>9,800,000.00</b>	<b>114,575,660.00</b>
----------------------	-----------	---------------------	-----------------------

**Total Options**

<b>Total \$ / R MAXI Foreign Exchange Future</b>	<b>98</b>	<b>9,800,000.00</b>	<b>114,575,660.00</b>
--	-----------	---------------------	-----------------------

**Mar 2015 £ / R**

£ / R 16/03/2015 Foreign Exchange Future	Sell	5	1,000	5,000.00	17.9233	89,616.50
£ / R 16/03/2015 Foreign Exchange Future	Buy	5	1,000	5,000.00	17.9233	89,616.50
£ / R 16/03/2015 Foreign Exchange Future	Sell	7	1,000	7,000.00	18.0584	126,408.80
£ / R 16/03/2015 Foreign Exchange Future	Sell	65	1,000	65,000.00	18.0584	1,173,796.00
£ / R 16/03/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	17.9833	1,798,330.00
£ / R 16/03/2015 Foreign Exchange Future	Sell	124	1,000	124,000.00	18.0584	2,239,241.60
£ / R 16/03/2015 Foreign Exchange Future	Buy	147	1,000	147,000.00	18.0682	2,656,025.40
£ / R 16/03/2015 Foreign Exchange Future	Sell	151	1,000	151,000.00	18.0584	2,726,818.40
£ / R 16/03/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	18.0690	3,613,800.00
£ / R 16/03/2015 Foreign Exchange Future	Buy	200	1,000	200,000.00	18.0686	3,613,720.00
£ / R 16/03/2015 Foreign Exchange Future	Sell	200	1,000	200,000.00	18.0690	3,613,800.00
£ / R 16/03/2015 Foreign Exchange Future	Buy	347	1,000	347,000.00	18.0584	6,266,264.80

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
<b>Total Futures</b>			<b>1,551</b>		<b>1,551,000.00</b>				<b>28,007,438.00</b>
<b>Total Options</b>									
<b>Total £ / R Foreign Exchange Future</b>			<b>1,551</b>		<b>1,551,000.00</b>				<b>28,007,438.00</b>
<b>Mar 2015 € / R</b>									
€ / R 16/03/2015		Foreign Exchange Future	Buy	7	1,000	7,000.00	13.2343		92,640.10
€ / R 16/03/2015		Foreign Exchange Future	Sell	7	1,000	7,000.00	13.2343		92,640.10
<b>Total Futures</b>				<b>14</b>		<b>14,000.00</b>			<b>185,280.20</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>				<b>14</b>		<b>14,000.00</b>			<b>185,280.20</b>
<b>Mar 2015 AU\$ / R</b>									
AU\$ / R 16/03/2015		Foreign Exchange Future	Buy	25	1,000	25,000.00	9.1431		228,577.50
AU\$ / R 16/03/2015		Foreign Exchange Future	Sell	25	1,000	25,000.00	9.1431		228,577.50
AU\$ / R 16/03/2015		Foreign Exchange Future	Buy	30	1,000	30,000.00	9.1400		274,200.00
AU\$ / R 16/03/2015		Foreign Exchange Future	Sell	30	1,000	30,000.00	9.1400		274,200.00
AU\$ / R 16/03/2015		Foreign Exchange Future	Buy	50	1,000	50,000.00	9.1376		456,880.00
AU\$ / R 16/03/2015		Foreign Exchange Future	Buy	50	1,000	50,000.00	9.1396		456,980.00
AU\$ / R 16/03/2015		Foreign Exchange Future	Sell	50	1,000	50,000.00	9.1376		456,880.00
AU\$ / R 16/03/2015		Foreign Exchange Future	Sell	50	1,000	50,000.00	9.1396		456,980.00
AU\$ / R 16/03/2015		Foreign Exchange Future	Sell	125	1,000	125,000.00	9.1469		1,143,362.50
AU\$ / R 16/03/2015		Foreign Exchange Future	Buy	125	1,000	125,000.00	9.1469		1,143,362.50
<b>Total Futures</b>				<b>560</b>		<b>560,000.00</b>			<b>5,120,000.00</b>
<b>Total Options</b>									
<b>Total AU\$ / R Foreign Exchange Future</b>				<b>560</b>		<b>560,000.00</b>			<b>5,120,000.00</b>
<b>Mar 2015 CHF / R</b>									
CHF / R 16/03/2015		Foreign Exchange Future	Buy	15	1,000	15,000.00	12.3600		185,400.00
CHF / R 16/03/2015		Foreign Exchange Future	Sell	15	1,000	15,000.00	12.3600		185,400.00

Total Futures

30

30,000.00

370,800.00

Total Options

Total CHF / R Foreign Exchange Future

30

30,000.00

370,800.00

Jun 2015 \$ / R

\$ / R 12/06/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.8541	11,854.10
\$ / R 12/06/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.8541	11,854.10
\$ / R 12/06/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8469	59,234.50
\$ / R 12/06/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8469	59,234.50
\$ / R 12/06/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.8821	71,292.60
\$ / R 12/06/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.8821	71,292.60
\$ / R 12/06/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.8680	118,680.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8680	118,680.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.8692	593,460.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.8692	593,460.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	106	1,000	106,000.00	11.8463	1,255,707.80
\$ / R 12/06/2015	Foreign Exchange Future	Sell	106	1,000	106,000.00	11.8463	1,255,707.80
\$ / R 12/06/2015	Foreign Exchange Future	Sell	194	1,000	194,000.00	11.8623	2,301,286.20
\$ / R 12/06/2015	Foreign Exchange Future	Buy	194	1,000	194,000.00	11.8623	2,301,286.20
\$ / R 12/06/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.8909	2,378,180.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.8909	2,378,180.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.8429	2,368,580.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.8429	2,368,580.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	294	1,000	294,000.00	11.8541	3,485,105.40
\$ / R 12/06/2015	Foreign Exchange Future	Sell	294	1,000	294,000.00	11.8541	3,485,105.40
\$ / R 12/06/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8855	5,942,750.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8855	5,942,750.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8541	10,668,690.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8541	10,668,690.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8541	10,668,690.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8463	10,661,670.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8463	10,661,670.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8463	10,661,670.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8429	10,658,610.00
\$ / R 12/06/2015	Foreign Exchange Future	Buy	900	1,000	900,000.00	11.8429	10,658,610.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.8541	10,668,690.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.8541	10,668,690.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.8541	10,668,690.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.8463	10,661,670.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.8463	10,661,670.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.8463	10,661,670.00
\$ / R 12/06/2015	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.8429	10,658,610.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	Premium Value
\$ / R 12/06/2015 Foreign Exchange Future		Sell	900	1,000	900,000.00	11.8429			10,658,610.00
\$ / R 12/06/2015 Foreign Exchange Future		Buy	13,000	1,000	13,000,000.00	11.8732			154,351,600.00
\$ / R 12/06/2015 Foreign Exchange Future		Sell	13,000	1,000	13,000,000.00	11.8732			154,351,600.00
<b>Total Futures</b>			<b>43,532</b>		<b>43,532,000.00</b>				<b>516,492,061.20</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>			<b>43,532</b>		<b>43,532,000.00</b>				<b>516,492,061.20</b>

#### Jun 2015 \$ / R MAXI

\$ / R MAXI 12/06/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	11.8855			8,319,850.00
\$ / R MAXI 12/06/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	11.8855			8,319,850.00
<b>Total Futures</b>			<b>14</b>		<b>1,400,000.00</b>				<b>16,639,700.00</b>
<b>Total Options</b>									
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>14</b>		<b>1,400,000.00</b>				<b>16,639,700.00</b>

#### Jun 2015 € / R

€ / R 12/06/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.4530			13,453.00
€ / R 12/06/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.4530			13,453.00
€ / R 12/06/2015 Foreign Exchange Future		Sell	17	1,000	17,000.00	13.4530			228,701.00
€ / R 12/06/2015 Foreign Exchange Future		Sell	17	1,000	17,000.00	13.4530			228,701.00
€ / R 12/06/2015 Foreign Exchange Future		Sell	32	1,000	32,000.00	13.4530			430,496.00
€ / R 12/06/2015 Foreign Exchange Future		Sell	182	1,000	182,000.00	13.4530			2,448,446.00
€ / R 12/06/2015 Foreign Exchange Future		Buy	248	1,000	248,000.00	13.4530			3,336,344.00
<b>Total Futures</b>			<b>498</b>		<b>498,000.00</b>				<b>6,699,594.00</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>			<b>498</b>		<b>498,000.00</b>				<b>6,699,594.00</b>

#### Jun 2015 AU\$ / R

AU\$ / R 12/06/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	9.2295			461,475.00
AU\$ / R 12/06/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	9.2295			461,475.00

<b>Total Futures</b>		<b>100</b>		<b>100,000.00</b>		<b>922,950.00</b>
<b>Total Options</b>						
<b>Total AU\$ / R Foreign Exchange Future</b>		<b>100</b>		<b>100,000.00</b>		<b>922,950.00</b>
<hr/>						
<b>Dec 2015 \$ / R</b>						
\$ / R 11/12/2015 Foreign Exchange Future	Buy	50	1,000	50,000.00	12.2200	611,000.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	12.2200	1,222,000.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	12.2200	1,222,000.00
<b>Total Futures</b>		<b>250</b>		<b>250,000.00</b>		<b>3,055,000.00</b>
<b>Total Options</b>						
<b>Total \$ / R Foreign Exchange Future</b>		<b>250</b>		<b>250,000.00</b>		<b>3,055,000.00</b>
<hr/>						
<b>Dec 2015 NGN / R</b>						
NGN / R 11/12/2015 Foreign Exchange Future	Sell	134	100,000	13,400,000.00	0.0455	609,700.00
NGN / R 11/12/2015 Foreign Exchange Future	Sell	134	100,000	13,400,000.00	0.0455	609,700.00
NGN / R 11/12/2015 Foreign Exchange Future	Buy	268	100,000	26,800,000.00	0.0456	1,222,080.00
NGN / R 11/12/2015 Foreign Exchange Future	Buy	268	100,000	26,800,000.00	0.0455	1,219,400.00
<b>Total Futures</b>		<b>804</b>		<b>80,400,000.00</b>		<b>3,660,880.00</b>
<b>Total Options</b>						
<b>Total NGN / R Foreign Exchange Future</b>		<b>804</b>		<b>80,400,000.00</b>		<b>3,660,880.00</b>
<hr/>						
<b>Total Futures</b>		<b>74,052</b>		<b>164,736,000.00</b>		<b>1 006 443 077.30</b>
<b>Total Options</b>						
<b>Grand Total for Currency Future Detailed Turnover</b>		<b>74,052</b>		<b>164,736,000.00</b>		<b>1 006 443 077.30</b>