



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: 23/06/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Jul 2015 \$ / R</b>								
\$ / R 07/07/2015 Any day expiry	C	12.15 Buy	15,000	1,000	15,000,000.00	154.6000		2,319,000,000.00
\$ / R 07/07/2015 Any day expiry	C	12.15 Sell	15,000	1,000	15,000,000.00	154.6000		2,319,000,000.00
	<b>Total Futures</b>		<b>0</b>		<b>0.00</b>			<b>0.00</b>
	<b>Total Options</b>		<b>30,000</b>		<b>30,000,000</b>			<b>4,638,000,000.00</b>
	<b>Total \$ / R Any day expiry</b>		<b>30,000</b>		<b>30,000,000.00</b>			<b>4,638,000,000.00</b>
<b>Jul 2015 \$ / R</b>								
\$ / R 13/07/2015 Any day expiry		Buy	17	1,000	17,000.00	12.2650		208,505.00
\$ / R 13/07/2015 Any day expiry		Sell	17	1,000	17,000.00	12.2650		208,505.00

Total Futures

34

34,000.00

417,010.00

Total Options

Total \$ / R Any day expiry

34

34,000.00

417,010.00

Sep 2015 \$ / R

\$ / R 14/09/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.3410	24,682.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.3615	24,723.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.3262	24,652.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.3416	24,683.20
\$ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.3563	24,712.60
\$ / R 14/09/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.3262	24,652.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.3615	24,723.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.3410	24,682.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.3416	24,683.20
\$ / R 14/09/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	12.3699	37,109.70
\$ / R 14/09/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	12.3570	37,071.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.3699	37,109.70
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3800	61,900.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3758	61,879.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3750	61,875.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3738	61,869.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3330	61,665.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3750	61,875.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3800	61,900.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3758	61,879.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3277	61,638.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3738	61,869.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3567	61,783.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3330	61,665.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3277	61,638.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.3634	74,180.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.3634	74,180.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.3699	86,589.30
\$ / R 14/09/2015	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.3699	86,589.30
\$ / R 14/09/2015	Foreign Exchange Future	Buy	8	1,000	8,000.00	12.3096	98,476.80
\$ / R 14/09/2015	Foreign Exchange Future	Sell	8	1,000	8,000.00	12.3103	98,482.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	8	1,000	8,000.00	12.3096	98,476.80
\$ / R 14/09/2015	Foreign Exchange Future	Buy	8	1,000	8,000.00	12.3103	98,482.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.3130	123,130.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.3382	123,382.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.3400	123,400.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4177	124,177.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.3700		123,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.3599		123,599.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.3658		123,658.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.3599		123,599.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.3649		123,649.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.3700		123,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.3382		123,382.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.4177		124,177.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.3400		123,400.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.3649		123,649.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	12.3658		123,658.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	12.3130		123,130.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	14	1,000	14,000.00	12.3848		173,387.20
\$ / R 14/09/2015 Foreign Exchange Future		Sell	14	1,000	14,000.00	12.3848		173,387.20
\$ / R 14/09/2015 Foreign Exchange Future		Sell	19	1,000	19,000.00	12.3950		235,505.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	19	1,000	19,000.00	12.3950		235,505.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.3560		247,120.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	12.4044		248,088.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	20	1,000	20,000.00	12.4044		248,088.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	20	1,000	20,000.00	12.3560		247,120.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	28	1,000	28,000.00	12.3297		345,231.60
\$ / R 14/09/2015 Foreign Exchange Future		Buy	28	1,000	28,000.00	12.3297		345,231.60
\$ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	12.3420		617,100.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	12.3420		617,100.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	52	1,000	52,000.00	12.3569		642,558.80
\$ / R 14/09/2015 Foreign Exchange Future		Buy	52	1,000	52,000.00	12.3569		642,558.80
\$ / R 14/09/2015 Foreign Exchange Future		Buy	55	1,000	55,000.00	12.3222		677,721.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	55	1,000	55,000.00	12.3111		677,110.50
\$ / R 14/09/2015 Foreign Exchange Future		Buy	55	1,000	55,000.00	12.3111		677,110.50
\$ / R 14/09/2015 Foreign Exchange Future		Buy	77	1,000	77,000.00	12.3444		950,518.80
\$ / R 14/09/2015 Foreign Exchange Future		Buy	90	1,000	90,000.00	12.3997		1,115,973.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	90	1,000	90,000.00	12.3997		1,115,973.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	95	1,000	95,000.00	12.3842		1,176,499.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	95	1,000	95,000.00	12.3842		1,176,499.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.3800		1,238,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.3258		1,232,580.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.4094		1,240,940.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.3840		1,238,400.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.4094		1,240,940.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.3840		1,238,400.00

\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.3752	1,237,520.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.3752	1,237,520.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.3800	1,238,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.3258	1,232,580.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	111	1,000	111,000.00	12.3333	1,368,996.30
\$ / R 14/09/2015	Foreign Exchange Future	Buy	145	1,000	145,000.00	12.3314	1,788,053.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	145	1,000	145,000.00	12.3314	1,788,053.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	177	1,000	177,000.00	12.3185	2,180,374.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	180	1,000	180,000.00	12.4063	2,233,134.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	180	1,000	180,000.00	12.4063	2,233,134.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.4139	2,482,780.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.3040	2,460,800.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.2960	2,459,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.3040	2,460,800.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.2960	2,459,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	243	1,000	243,000.00	12.3185	2,993,395.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	243	1,000	243,000.00	12.3343	2,997,234.90
\$ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.3445	3,086,125.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.3445	3,086,125.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.3515	3,087,875.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.4140	3,724,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.3124	4,924,960.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	400	1,000	400,000.00	12.3130	4,925,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.3130	4,925,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	400	1,000	400,000.00	12.3124	4,924,960.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	400	1,000	400,000.00	12.3700	4,948,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.3700	4,948,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4075	6,203,750.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4060	6,203,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4075	6,203,750.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4060	6,203,000.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.3130	6,156,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.3565	6,178,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.3565	6,178,250.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.3295	6,164,750.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.3295	6,164,750.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4138	6,206,900.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.3970	6,198,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.3130	6,156,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.3970	6,198,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.3970	6,198,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.3970	6,198,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.3137	6,156,850.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.3137	6,156,850.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	882	1,000	882,000.00	12.3185	10,864,917.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/09/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.3127		12,312,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.3377		12,337,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.3377		12,337,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.3127		12,312,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.3565		12,356,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.3295		12,329,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1,302	1,000	1,302,000.00	12.3185		16,038,687.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	12.3961		24,792,200.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	12.3961		24,792,200.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	2,400	1,000	2,400,000.00	12.4100		29,784,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	2,400	1,000	2,400,000.00	12.4100		29,784,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	12.3961		61,980,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	12.3961		61,980,500.00
<b>Total Futures</b>			<b>43,686</b>		<b>43,686,000.00</b>			<b>540,406,738.70</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>43,686</b>		<b>43,686,000.00</b>			<b>540,406,738.70</b>

**Sep 2015 \$ / R MAXI**

\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	1	100,000	100,000.00	12.3684		1,236,840.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	1	100,000	100,000.00	12.3684		1,236,840.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.3819		2,476,380.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.3819		2,476,380.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.3409		2,468,180.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.4000		2,480,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.3409		2,468,180.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.4000		2,480,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	12.4011		3,720,330.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	3	100,000	300,000.00	12.4011		3,720,330.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	4	100,000	400,000.00	12.3205		4,928,200.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	4	100,000	400,000.00	12.3205		4,928,200.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.3314		6,165,700.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.3842		6,192,100.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.3314		6,165,700.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.3164		6,158,200.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.3164		6,158,200.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.3015		6,150,750.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.3842		6,192,100.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
€ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.8767		6,938,350.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.8767		6,938,350.00
<b>Total Futures</b>			<b>2,058</b>		<b>2,058,000.00</b>			<b>28,562,573.20</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>2,058</b>		<b>2,058,000.00</b>			<b>28,562,573.20</b>

### Sep 2015 QUANTO € / \$

QUANTO € / \$ 14/09/2015 Foreign Exchange Future		Buy	10	10,000	100,000.00	1.1207		112,070.00
QUANTO € / \$ 14/09/2015 Foreign Exchange Future		Sell	10	10,000	100,000.00	1.1207		112,070.00
<b>Total Futures</b>			<b>20</b>		<b>200,000.00</b>			<b>224,140.00</b>
<b>Total Options</b>								
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>20</b>		<b>200,000.00</b>			<b>224,140.00</b>

### Dec 2015 \$ / R

\$ / R 11/12/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	12.5700		25,140.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	12.5367		25,073.40
\$ / R 11/12/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	12.5700		25,140.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	12.5367		25,073.40
\$ / R 11/12/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	12.5960		62,980.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.5960		62,980.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	120	1,000	120,000.00	12.5943		1,511,316.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	120	1,000	120,000.00	12.5943		1,511,316.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5057		6,252,850.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5024		6,251,200.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5057		6,252,850.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5024		6,251,200.00
\$ / R 11/12/2015 Foreign Exchange Future	P	11.60 Sell	800	1,000	800,000.00	89.0600		71,248,000.00
\$ / R 11/12/2015 Foreign Exchange Future	P	11.60 Buy	800	1,000	800,000.00	89.0600		71,248,000.00
\$ / R 11/12/2015 Foreign Exchange Future	C	12.20 Buy	1,000	1,000	1,000,000.00	719.8100		719,810,000.00
\$ / R 11/12/2015 Foreign Exchange Future	C	12.20 Sell	1,000	1,000	1,000,000.00	719.8100		719,810,000.00
\$ / R 11/12/2015 Foreign Exchange Future	C	13.40 Sell	1,300	1,000	1,300,000.00	281.5200		365,976,000.00
\$ / R 11/12/2015 Foreign Exchange Future	C	13.40 Buy	1,300	1,000	1,300,000.00	281.5200		365,976,000.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	12,000	1,000	12,000,000.00	12.5144		150,172,800.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	12,000	1,000	12,000,000.00	12.5144		150,172,800.00

<b>Total Futures</b>	<b>26,258</b>	<b>26,258,000.00</b>	<b>328,602,718.80</b>
<b>Total Options</b>	<b>6,200</b>	<b>6,200,000</b>	<b>2,314,068,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>	<b>32,458</b>	<b>32,458,000.00</b>	<b>2,642,670,718.80</b>

**Dec 2015 \$ / R MAXI**

\$ / R MAXI 11/12/2015 Foreign Exchange Future	Buy	2	100,000	200,000.00	12.5412	2,508,240.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future	Sell	2	100,000	200,000.00	12.5412	2,508,240.00
<b>Total Futures</b>		<b>4</b>		<b>400,000.00</b>		<b>5,016,480.00</b>
<b>Total Options</b>						
<b>Total \$ / R MAXI Foreign Exchange Future</b>		<b>4</b>		<b>400,000.00</b>		<b>5,016,480.00</b>

**Mar 2016 \$ / R MAXI**

\$ / R MAXI 14/03/2016 Foreign Exchange Future	Buy	5	100,000	500,000.00	12.7091	6,354,550.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future	Sell	5	100,000	500,000.00	12.7091	6,354,550.00
<b>Total Futures</b>		<b>10</b>		<b>1,000,000.00</b>		<b>12,709,100.00</b>
<b>Total Options</b>						
<b>Total \$ / R MAXI Foreign Exchange Future</b>		<b>10</b>		<b>1,000,000.00</b>		<b>12,709,100.00</b>

**Mar 2016 £ / R**

£ / R 14/03/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	20.0937	200,937.00
£ / R 14/03/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	20.0937	200,937.00
<b>Total Futures</b>		<b>20</b>		<b>20,000.00</b>		<b>401,874.00</b>
<b>Total Options</b>						
<b>Total £ / R Foreign Exchange Future</b>		<b>20</b>		<b>20,000.00</b>		<b>401,874.00</b>



<b>Contract</b>	<b>Call/ Put</b>	<b>StrikeBuy/ Sell</b>	<b>Number of Contracts</b>	<b>Contract Size</b>	<b>Foreign Value</b>	<b>Price</b>	<b>Spot Rate</b>	<b>ZAR Converted Amount</b>
<b>Total Futures</b>			<b>75,052</b>		<b>87,508,000.00</b>			<b>1 107 533 577.90</b>
<b>Total Options</b>			<b>36,200</b>		<b>36,200,000.00</b>			<b>6 952 068 000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>111,252</b>		<b>123,708,000.00</b>			<b>8 059 601 577.90</b>