



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: 16/07/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Sep 2015 \$ / R</b>								
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.5370		12,537.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.5370		12,537.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	2	1,000	2,000.00	12.5281		25,056.20
\$ / R 14/09/2015 Foreign Exchange Future		Buy	2	1,000	2,000.00	12.5281		25,056.20
\$ / R 14/09/2015 Foreign Exchange Future		Sell	4	1,000	4,000.00	12.5211		50,084.40
\$ / R 14/09/2015 Foreign Exchange Future		Buy	4	1,000	4,000.00	12.5211		50,084.40
\$ / R 14/09/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	12.5000		62,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	12.5178		62,589.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	5	1,000	5,000.00	12.5200		62,600.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.5000		62,500.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.4890		62,445.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.5178		62,589.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.4935		62,467.50
\$ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.4810		62,405.00

\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4801	62,400.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5200	62,600.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4801	62,400.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5423	125,423.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5300	125,300.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5200	125,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5500	125,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5001	125,001.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5051	125,051.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5421	125,421.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5423	125,423.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5300	125,300.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5051	125,051.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5001	125,001.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5001	125,001.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5230	125,230.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5200	125,200.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4801	124,801.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5051	125,051.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5500	125,500.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5051	125,051.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5001	125,001.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4801	124,801.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	11	1,000	11,000.00	12.5513	138,064.30
\$ / R 14/09/2015	Foreign Exchange Future	Sell	11	1,000	11,000.00	12.5513	138,064.30
\$ / R 14/09/2015	Foreign Exchange Future	Sell	11	1,000	11,000.00	12.5563	138,119.30
\$ / R 14/09/2015	Foreign Exchange Future	Sell	11	1,000	11,000.00	12.5555	138,110.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	11	1,000	11,000.00	12.5563	138,119.30
\$ / R 14/09/2015	Foreign Exchange Future	Buy	11	1,000	11,000.00	12.5555	138,110.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.5170	187,755.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.5350	250,700.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.5350	250,700.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.5525	313,812.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.5523	313,807.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.5523	313,807.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.5525	313,812.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.5025	375,075.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	30	1,000	30,000.00	12.5076	375,228.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.5076	375,228.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	37	1,000	37,000.00	12.5340	463,758.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.5194	625,970.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.5339	626,695.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.5097	625,485.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.5097	625,485.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.5194	625,970.00

Contract	Call/ Put	Strike	Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/09/2015			Buy	50	1,000	50,000.00	12.5339		626,695.00
\$ / R 14/09/2015			Buy	74	1,000	74,000.00	12.5340		927,516.00
\$ / R 14/09/2015			Sell	75	1,000	75,000.00	12.5307		939,802.50
\$ / R 14/09/2015			Buy	75	1,000	75,000.00	12.5307		939,802.50
\$ / R 14/09/2015			Buy	84	1,000	84,000.00	12.5340		1,052,856.00
\$ / R 14/09/2015			Buy	100	1,000	100,000.00	12.5350		1,253,500.00
\$ / R 14/09/2015			Buy	100	1,000	100,000.00	12.5441		1,254,410.00
\$ / R 14/09/2015			Buy	100	1,000	100,000.00	12.4915		1,249,150.00
\$ / R 14/09/2015			Sell	100	1,000	100,000.00	12.6181		1,261,810.00
\$ / R 14/09/2015			Sell	100	1,000	100,000.00	12.4710		1,247,100.00
\$ / R 14/09/2015			Sell	100	1,000	100,000.00	12.5350		1,253,500.00
\$ / R 14/09/2015			Sell	100	1,000	100,000.00	12.4915		1,249,150.00
\$ / R 14/09/2015			Buy	100	1,000	100,000.00	12.5040		1,250,400.00
\$ / R 14/09/2015			Buy	100	1,000	100,000.00	12.4710		1,247,100.00
\$ / R 14/09/2015			Buy	100	1,000	100,000.00	12.5434		1,254,340.00
\$ / R 14/09/2015			Sell	100	1,000	100,000.00	12.5040		1,250,400.00
\$ / R 14/09/2015			Sell	100	1,000	100,000.00	12.5441		1,254,410.00
\$ / R 14/09/2015			Sell	100	1,000	100,000.00	12.5434		1,254,340.00
\$ / R 14/09/2015			Buy	105	1,000	105,000.00	12.5240		1,315,020.00
\$ / R 14/09/2015			Sell	105	1,000	105,000.00	12.5240		1,315,020.00
\$ / R 14/09/2015			Buy	111	1,000	111,000.00	12.5558		1,393,693.80
\$ / R 14/09/2015			Buy	111	1,000	111,000.00	12.5518		1,393,249.80
\$ / R 14/09/2015			Buy	111	1,000	111,000.00	12.5573		1,393,860.30
\$ / R 14/09/2015			Buy	150	1,000	150,000.00	12.5340		1,880,100.00
\$ / R 14/09/2015			Buy	188	1,000	188,000.00	12.5340		2,356,392.00
\$ / R 14/09/2015			Sell	200	1,000	200,000.00	12.5381		2,507,620.00
\$ / R 14/09/2015			Sell	200	1,000	200,000.00	12.5424		2,508,480.00
\$ / R 14/09/2015			Sell	200	1,000	200,000.00	12.5335		2,506,700.00
\$ / R 14/09/2015			Buy	200	1,000	200,000.00	12.5424		2,508,480.00
\$ / R 14/09/2015			Buy	200	1,000	200,000.00	12.5381		2,507,620.00
\$ / R 14/09/2015			Buy	200	1,000	200,000.00	12.5335		2,506,700.00
\$ / R 14/09/2015	C	12.80	Buy	200	1,000	200,000.00	163.5200		32,704,000.00
\$ / R 14/09/2015	C	12.80	Sell	200	1,000	200,000.00	163.5200		32,704,000.00
\$ / R 14/09/2015			Sell	220	1,000	220,000.00	12.5608		2,763,376.00
\$ / R 14/09/2015			Buy	220	1,000	220,000.00	12.5608		2,763,376.00
\$ / R 14/09/2015			Sell	300	1,000	300,000.00	12.5020		3,750,600.00
\$ / R 14/09/2015			Buy	300	1,000	300,000.00	12.5020		3,750,600.00
\$ / R 14/09/2015			Sell	309	1,000	309,000.00	12.5390		3,874,551.00
\$ / R 14/09/2015			Buy	309	1,000	309,000.00	12.5390		3,874,551.00
\$ / R 14/09/2015			Sell	333	1,000	333,000.00	12.5549		4,180,781.70

\$ / R 14/09/2015	Foreign Exchange Future		Buy	336	1,000	336,000.00	12.5340	4,211,424.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	381	1,000	381,000.00	12.5340	4,775,454.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	384	1,000	384,000.00	12.5340	4,813,056.00
\$ / R 14/09/2015	Foreign Exchange Future	C	12.80 Buy	400	1,000	400,000.00	135.3700	54,148,000.00
\$ / R 14/09/2015	Foreign Exchange Future	C	12.80 Sell	400	1,000	400,000.00	135.3700	54,148,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5364	6,268,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5364	6,268,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5364	6,268,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5364	6,268,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5380	6,269,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5530	6,276,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5455	6,272,750.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5339	6,266,950.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5164	6,258,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5505	6,275,250.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5505	6,275,250.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5339	6,266,950.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5530	6,276,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5455	6,272,750.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5380	6,269,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5456	6,272,800.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5339	6,266,950.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.4746	6,237,300.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5178	6,258,900.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5456	6,272,800.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5184	6,259,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.4746	6,237,300.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5339	6,266,950.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5164	6,258,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	700	1,000	700,000.00	12.5688	8,798,160.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	700	1,000	700,000.00	12.5688	8,798,160.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	999	1,000	999,000.00	12.5364	12,523,863.60
\$ / R 14/09/2015	Foreign Exchange Future		Sell	999	1,000	999,000.00	12.5364	12,523,863.60
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.5364	12,536,400.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.5364	12,536,400.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.5364	12,536,400.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.5281	12,528,100.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.5364	12,536,400.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.5364	12,536,400.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.5505	12,550,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.5505	12,550,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.5364	12,536,400.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,276	1,000	1,276,000.00	12.5340	15,993,384.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.4840	18,726,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.5185	18,777,750.00

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	1,500	1,000	1,500,000.00	12.5185		18,777,750.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.4840		18,726,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	2,910	1,000	2,910,000.00	12.5340		36,473,940.00
\$ / R 14/09/2015 Foreign Exchange Future	C	12.51 Sell	3,000	1,000	3,000,000.00	224.6400		673,920,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	12.51 Buy	3,000	1,000	3,000,000.00	229.6400		688,920,000.00
\$ / R 14/09/2015 Foreign Exchange Future	C	12.51 Buy	3,000	1,000	3,000,000.00	224.6400		673,920,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	15,000	1,000	15,000,000.00	12.5070		187,605,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	15,000	1,000	15,000,000.00	12.5070		187,605,000.00
		<b>Total Futures</b>	<b>72,282</b>		<b>72,282,000.00</b>			<b>905,033,694.70</b>
		<b>Total Options</b>	<b>10,200</b>		<b>10,200,000</b>			<b>2,210,464,000.00</b>
		<b>Total \$ / R Foreign Exchange Future</b>	<b>82,482</b>		<b>82,482,000.00</b>			<b>3,115,497,694.70</b>

#### Sep 2015 \$ / R MAXI

\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	1	100,000	100,000.00	12.5564		1,255,640.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	1	100,000	100,000.00	12.5571		1,255,710.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	1	100,000	100,000.00	12.5523		1,255,230.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	1	100,000	100,000.00	12.5523		1,255,230.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	1	100,000	100,000.00	12.5571		1,255,710.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	1	100,000	100,000.00	12.5564		1,255,640.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	2	100,000	200,000.00	12.5473		2,509,460.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	2	100,000	200,000.00	12.5473		2,509,460.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	4	100,000	400,000.00	12.5543		5,021,720.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	4	100,000	400,000.00	12.5543		5,021,720.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.5565		6,278,250.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.5380		6,269,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.5319		6,265,950.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.5380		6,269,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.5319		6,265,950.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.5565		6,278,250.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	12.5359		12,535,900.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	12.5359		12,535,900.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	12.5180		12,518,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	12.5180		12,518,000.00

**Total Futures**

**88**

**8,800,000.00**

**110,329,720.00**

**Total Options**

**Total \$ / R MAXI Foreign Exchange Future**

**88**

**8,800,000.00**

**110,329,720.00**

**Sep 2015 £ / R**

£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.6134	1,961,340.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.6003	1,960,030.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.6040	1,960,400.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.5661	1,956,610.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.5281	1,952,810.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.5066	1,950,660.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.4850	1,948,500.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.5661	1,956,610.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.5281	1,952,810.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.6134	1,961,340.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.6003	1,960,030.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.6138	1,961,380.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.6004	1,960,040.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.6107	1,961,070.00
£ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	19.6040	1,960,400.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.6107	1,961,070.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.6004	1,960,040.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.5066	1,950,660.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.4850	1,948,500.00
£ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	19.6138	1,961,380.00

**Total Futures**

**2,000**

**2,000,000.00**

**39,145,680.00**

**Total Options**

**Total £ / R Foreign Exchange Future**

**2,000**

**2,000,000.00**

**39,145,680.00**

**Sep 2015 € / R**

€ / R 14/09/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.6859	27,371.80
€ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.6859	27,371.80
€ / R 14/09/2015	Foreign Exchange Future	Sell	3	1,000	3,000.00	13.6850	41,055.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	3	1,000	3,000.00	13.6850	41,055.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	13.6290	54,516.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.6290	54,516.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.6549	68,274.50
€ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.6526	68,263.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.6549	68,274.50
€ / R 14/09/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.6415	68,207.50

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	5	1,000	5,000.00	13.6526		68,263.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.6415		68,207.50
€ / R 14/09/2015 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.6190		136,190.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.6190		136,190.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	30	1,000	30,000.00	13.6420		409,260.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	30	1,000	30,000.00	13.6420		409,260.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	13.6300		681,500.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	13.6904		684,520.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	13.6904		684,520.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	13.6606		683,030.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	50	1,000	50,000.00	13.6300		681,500.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	50	1,000	50,000.00	13.6606		683,030.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.6254		1,362,540.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.6254		1,362,540.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	13.6445		13,644,500.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.7005		13,700,500.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.6445		13,644,500.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	13.7005		13,700,500.00
<b>Total Futures</b>			<b>4,628</b>		<b>4,628,000.00</b>			<b>63,259,455.60</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>4,628</b>		<b>4,628,000.00</b>			<b>63,259,455.60</b>
<hr/>								
<b>Sep 2015 AU\$ / R</b>								
AUS\$ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	9.1973		9,197.30
AUS\$ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	9.1973		9,197.30
AUS\$ / R 14/09/2015 Foreign Exchange Future		Sell	70	1,000	70,000.00	9.2337		646,359.00
AUS\$ / R 14/09/2015 Foreign Exchange Future		Buy	70	1,000	70,000.00	9.2337		646,359.00
AUS\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	9.2514		925,140.00
AUS\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	9.2514		925,140.00
<b>Total Futures</b>			<b>342</b>		<b>342,000.00</b>			<b>3,161,392.60</b>
<b>Total Options</b>								
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>342</b>		<b>342,000.00</b>			<b>3,161,392.60</b>
<hr/>								
<b>Sep 2015 QUANTO € / \$</b>								
QUANTO € / \$ 14/09/2015 Foreign Exchange Future		Buy	6,190	10,000	61,900,000.00	1.0851		67,167,690.00

QUANTO € / \$ 14/09/2015 Foreign Exchange Future	Sell	6,190	10,000	61,900,000.00	1.0847	67,142,930.00
QUANTO € / \$ 14/09/2015 Foreign Exchange Future	Buy	6,190	10,000	61,900,000.00	1.0847	67,142,930.00
<b>Total Futures</b>		<b>18,570</b>		<b>185,700,000.00</b>		<b>201,453,550.00</b>
<b>Total Options</b>						
<b>Total QUANTO € / \$ Foreign Exchange Future</b>		<b>18,570</b>		<b>185,700,000.00</b>		<b>201,453,550.00</b>

**Dec 2015 \$ / R**

\$ / R 11/12/2015 Foreign Exchange Future	Sell	96	1,000	96,000.00	12.7375	1,222,800.00
\$ / R 11/12/2015 Foreign Exchange Future	Buy	96	1,000	96,000.00	12.7375	1,222,800.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	100	1,000	100,000.00	12.7400	1,274,000.00
\$ / R 11/12/2015 Foreign Exchange Future	Buy	100	1,000	100,000.00	12.7400	1,274,000.00
\$ / R 11/12/2015 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	12.6972	12,697,200.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	12.6972	12,697,200.00
\$ / R 11/12/2015 Foreign Exchange Future	Buy	15,000	1,000	15,000,000.00	12.7066	190,599,000.00
\$ / R 11/12/2015 Foreign Exchange Future	Sell	15,000	1,000	15,000,000.00	12.7066	190,599,000.00
<b>Total Futures</b>		<b>32,392</b>		<b>32,392,000.00</b>		<b>411,586,000.00</b>
<b>Total Options</b>						
<b>Total \$ / R Foreign Exchange Future</b>		<b>32,392</b>		<b>32,392,000.00</b>		<b>411,586,000.00</b>

**Mar 2016 \$ / R**

\$ / R 14/03/2016 Foreign Exchange Future	Sell	2	1,000	2,000.00	12.9455	25,891.00
\$ / R 14/03/2016 Foreign Exchange Future	Buy	2	1,000	2,000.00	12.9455	25,891.00
\$ / R 14/03/2016 Foreign Exchange Future	Buy	750	1,000	750,000.00	12.9129	9,684,675.00
\$ / R 14/03/2016 Foreign Exchange Future	Buy	750	1,000	750,000.00	12.9376	9,703,200.00
\$ / R 14/03/2016 Foreign Exchange Future	Sell	750	1,000	750,000.00	12.9129	9,684,675.00
\$ / R 14/03/2016 Foreign Exchange Future	Sell	750	1,000	750,000.00	12.9376	9,703,200.00
<b>Total Futures</b>		<b>3,004</b>		<b>3,004,000.00</b>		<b>38,827,532.00</b>
<b>Total Options</b>						
<b>Total \$ / R Foreign Exchange Future</b>		<b>3,004</b>		<b>3,004,000.00</b>		<b>38,827,532.00</b>

**Mar 2016 \$ / R MAXI**

\$ / R MAXI 14/03/2016 Foreign Exchange Future	Buy	7	100,000	700,000.00	12.9129	9,039,030.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future	Buy	7	100,000	700,000.00	12.9376	9,056,320.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future	Sell	7	100,000	700,000.00	12.9129	9,039,030.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future	Sell	7	100,000	700,000.00	12.9376	9,056,320.00



<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>28</b>		<b>2,800,000.00</b>			<b>36,190,700.00</b>
			<b>28</b>		<b>2,800,000.00</b>			<b>36,190,700.00</b>
<b>Total Futures</b>			<b>133,334</b>		<b>311,948,000.00</b>			<b>1808987724.90</b>
<b>Total Options</b>			<b>10,200</b>		<b>10,200,000.00</b>			<b>2210464000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>143,534</b>		<b>322,148,000.00</b>			<b>4019451724.90</b>