



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: 13/08/2015

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Aug 2015 \$ / R</b>								
\$ / R 13/08/2015 Any day expiry		Sell	2,491	1,000	2,491,000.00	12.8190		31,932,129.00
\$ / R 13/08/2015 Any day expiry		Sell	2,491	1,000	2,491,000.00	12.7700		31,810,070.00
\$ / R 13/08/2015 Any day expiry		Buy	2,491	1,000	2,491,000.00	12.8190		31,932,129.00
\$ / R 13/08/2015 Any day expiry		Buy	2,491	1,000	2,491,000.00	12.7700		31,810,070.00
		<b>Total Futures</b>	<b>9,964</b>		<b>9,964,000.00</b>			<b>127,484,398.00</b>
		<b>Total Options</b>						
		<b>Total \$ / R Any day expiry</b>	<b>9,964</b>		<b>9,964,000.00</b>			<b>127,484,398.00</b>
<b>Aug 2015 \$ / R</b>								
\$ / R 27/08/2015 Any day expiry		Sell	12,000	1,000	12,000,000.00	12.8083		153,699,600.00
\$ / R 27/08/2015 Any day expiry		Buy	12,000	1,000	12,000,000.00	12.8083		153,699,600.00

Total Futures

24,000

24,000,000.00

307,399,200.00

Total Options

Total \$ / R Any day expiry

24,000

24,000,000.00

307,399,200.00

Sep 2015 \$ / R

\$ / R 14/09/2015	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.8400	12,840.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.8400	12,840.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.8475	25,695.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.8475	25,695.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	4	1,000	4,000.00	12.8500	51,400.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8650	128,650.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8650	128,650.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8400	128,400.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8400	128,400.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8650	128,650.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8650	128,650.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	12	1,000	12,000.00	12.8450	154,140.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	12	1,000	12,000.00	12.8450	154,140.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.8385	192,577.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.8385	192,577.50
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.8970	257,940.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.8340	256,680.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.8970	257,940.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.8830	257,660.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.8830	257,660.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.7591	318,977.50
\$ / R 14/09/2015	Foreign Exchange Future	Buy	27	1,000	27,000.00	12.8352	346,550.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	27	1,000	27,000.00	12.8352	346,550.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.8395	641,975.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.8395	641,975.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.8350	641,750.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.7411	637,055.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.8274	641,370.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.7382	636,910.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.7844	639,220.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.8420	642,100.00
\$ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.8420	642,100.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	83	1,000	83,000.00	12.8268	1,064,624.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	83	1,000	83,000.00	12.8268	1,064,624.40
\$ / R 14/09/2015	Foreign Exchange Future	Buy	83	1,000	83,000.00	12.8368	1,065,454.40
\$ / R 14/09/2015	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.9045	1,290,450.00
\$ / R 14/09/2015	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.8620	1,286,200.00

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	100	1,000	100,000.00	12.8565		1,285,650.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.9045		1,290,450.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8870		1,288,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8870		1,288,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.7875		1,278,750.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.7410		1,274,100.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.7467		1,274,670.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.7400		1,274,000.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8367		1,283,670.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8515		1,285,150.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8590		1,285,900.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	12.8720		1,287,200.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8515		1,285,150.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8720		1,287,200.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8565		1,285,650.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	12.8620		1,286,200.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	150	1,000	150,000.00	12.8592		1,928,880.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	12.8290		2,565,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	12.8290		2,565,800.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	250	1,000	250,000.00	12.8339		3,208,475.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	12.8491		3,212,275.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	250	1,000	250,000.00	12.8339		3,208,475.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	333	1,000	333,000.00	12.8333		4,273,488.90
\$ / R 14/09/2015 Foreign Exchange Future		Sell	333	1,000	333,000.00	12.8333		4,273,488.90
\$ / R 14/09/2015 Foreign Exchange Future		Sell	333	1,000	333,000.00	12.8333		4,273,488.90
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8411		6,420,550.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8333		6,416,650.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8294		6,414,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8724		6,436,200.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8282		6,414,100.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8311		6,415,550.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8333		6,416,650.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8774		6,438,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8823		6,441,150.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8374		6,418,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8427		6,421,350.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8344		6,417,200.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8382		6,419,100.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8374		6,418,700.00
\$ / R 14/09/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.8427		6,421,350.00

\$ / R 14/09/2015	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.8823	6,441,150.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	555	1,000	555,000.00	12.8328	7,122,204.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	600	1,000	600,000.00	12.8747	7,724,820.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	600	1,000	600,000.00	12.8747	7,724,820.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	900	1,000	900,000.00	12.8415	11,557,350.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	996	1,000	996,000.00	12.8467	12,795,313.20
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8300	12,830,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8325	12,832,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8367	12,836,700.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8310	12,831,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8170	12,817,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8375	12,837,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8765	12,876,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8400	12,840,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8972	12,897,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8765	12,876,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8972	12,897,200.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.8787	12,878,700.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.8787	12,878,700.00
\$ / R 14/09/2015	Foreign Exchange Future	C	12.70 Buy	2,405	1,000	2,405,000.00	257.5000	619,287,500.00
\$ / R 14/09/2015	Foreign Exchange Future	C	12.70 Sell	2,405	1,000	2,405,000.00	257.5000	619,287,500.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	10,000	1,000	10,000,000.00	12.8620	128,620,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	10,000	1,000	10,000,000.00	12.8670	128,670,000.00
\$ / R 14/09/2015	Foreign Exchange Future		Sell	31,226	1,000	31,226,000.00	12.8485	401,207,261.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	31,226	1,000	31,226,000.00	12.8485	401,207,261.00
\$ / R 14/09/2015	Foreign Exchange Future		Buy	31,226	1,000	31,226,000.00	12.8585	401,519,521.00
<b>Total Futures</b>				<b>143,430</b>		<b>143,430,000.00</b>		<b>1,843,530,233.40</b>
<b>Total Options</b>				<b>4,810</b>		<b>4,810,000</b>		<b>1,238,575,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>				<b>148,240</b>		<b>148,240,000.00</b>		<b>3,082,105,233.40</b>

### Sep 2015 \$ / R MAXI

\$ / R MAXI 14/09/2015	Foreign Exchange Future		Sell	1	100,000	100,000.00	12.8299	1,282,990.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Buy	1	100,000	100,000.00	12.8299	1,282,990.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	12.8460	6,423,000.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	12.8456	6,422,800.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	12.8813	6,440,650.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	12.8776	6,438,800.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	12.8776	6,438,800.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	12.8460	6,423,000.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Sell	5	100,000	500,000.00	12.8456	6,422,800.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	12.8813	6,440,650.00
\$ / R MAXI 14/09/2015	Foreign Exchange Future		Buy	5	100,000	500,000.00	12.8941	6,447,050.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	12.8941		6,447,050.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	9	100,000	900,000.00	12.8299		11,546,910.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	9	100,000	900,000.00	12.8299		11,546,910.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Sell	10	100,000	1,000,000.00	12.8410		12,841,000.00
\$ / R MAXI 14/09/2015 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	12.8410		12,841,000.00
<b>Total Futures</b>			<b>90</b>		<b>9,000,000.00</b>			<b>115,686,400.00</b>
<b>Total Options</b>								
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>90</b>		<b>9,000,000.00</b>			<b>115,686,400.00</b>

### Sep 2015 £ / R

£ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	20.0492		20,049.20
£ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	20.0492		20,049.20
£ / R 14/09/2015 Foreign Exchange Future		Sell	3	1,000	3,000.00	20.0954		60,286.20
£ / R 14/09/2015 Foreign Exchange Future		Buy	3	1,000	3,000.00	20.0954		60,286.20
£ / R 14/09/2015 Foreign Exchange Future		Sell	76	1,000	76,000.00	20.0604		1,524,590.40
£ / R 14/09/2015 Foreign Exchange Future		Buy	76	1,000	76,000.00	20.0726		1,525,517.60
£ / R 14/09/2015 Foreign Exchange Future		Sell	76	1,000	76,000.00	20.0726		1,525,517.60
£ / R 14/09/2015 Foreign Exchange Future		Buy	76	1,000	76,000.00	20.0604		1,524,590.40
£ / R 14/09/2015 Foreign Exchange Future		Sell	100	1,000	100,000.00	20.1200		2,012,000.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	100	1,000	100,000.00	20.1200		2,012,000.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	20.0533		4,010,660.00
£ / R 14/09/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	20.0522		4,010,440.00
£ / R 14/09/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	20.0533		4,010,660.00
£ / R 14/09/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	20.0522		4,010,440.00
£ / R 14/09/2015 Foreign Exchange Future		Sell	224	1,000	224,000.00	20.0158		4,483,539.20
£ / R 14/09/2015 Foreign Exchange Future		Buy	224	1,000	224,000.00	20.0158		4,483,539.20
<b>Total Futures</b>			<b>1,760</b>		<b>1,760,000.00</b>			<b>35,294,165.20</b>
<b>Total Options</b>								
<b>Total £ / R Foreign Exchange Future</b>			<b>1,760</b>		<b>1,760,000.00</b>			<b>35,294,165.20</b>

### Sep 2015 € / R

€ / R 14/09/2015 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.3250		14,325.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.3250		14,325.00
€ / R 14/09/2015 Foreign Exchange Future		Buy	8	1,000	8,000.00	14.3000		114,400.00
€ / R 14/09/2015 Foreign Exchange Future		Sell	8	1,000	8,000.00	14.3000		114,400.00

€ / R 14/09/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.3114	715,570.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.3114	715,570.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.3190	2,863,800.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.3190	2,863,800.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.3191	3,579,775.00
€ / R 14/09/2015	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.3191	3,579,775.00
€ / R 14/09/2015	Foreign Exchange Future	Buy	275	1,000	275,000.00	14.3595	3,948,862.50
€ / R 14/09/2015	Foreign Exchange Future	Sell	275	1,000	275,000.00	14.3595	3,948,862.50

**Total Futures** **1,568** **1,568,000.00** **22,473,465.00**

**Total Options**

**Total € / R Foreign Exchange Future** **1,568** **1,568,000.00** **22,473,465.00**

**Oct 2015 \$ / R**

\$ / R 13/10/2015	Any day expiry	Buy	2,491	1,000	2,491,000.00	12.9018	32,138,383.80
\$ / R 13/10/2015	Any day expiry	Sell	2,491	1,000	2,491,000.00	12.9018	32,138,383.80

**Total Futures** **4,982** **4,982,000.00** **64,276,767.60**

**Total Options**

**Total \$ / R Any day expiry** **4,982** **4,982,000.00** **64,276,767.60**

**Dec 2015 \$ / R**

\$ / R 11/12/2015	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.0869	65,434.50
\$ / R 11/12/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.0500	65,250.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.0500	65,250.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.0650	65,325.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.0869	65,434.50
\$ / R 11/12/2015	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.0304	130,304.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.0451	326,127.50
\$ / R 11/12/2015	Foreign Exchange Future	Buy	27	1,000	27,000.00	13.0397	352,071.90
\$ / R 11/12/2015	Foreign Exchange Future	Sell	27	1,000	27,000.00	13.0397	352,071.90
\$ / R 11/12/2015	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.0666	653,330.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.0666	653,330.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	53	1,000	53,000.00	13.1080	694,724.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	53	1,000	53,000.00	13.1080	694,724.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	70	1,000	70,000.00	13.0871	916,097.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	70	1,000	70,000.00	13.0871	916,097.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	184	1,000	184,000.00	13.1080	2,411,872.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	184	1,000	184,000.00	13.1080	2,411,872.00
\$ / R 11/12/2015	Foreign Exchange Future	Sell	398	1,000	398,000.00	13.1080	5,216,984.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	398	1,000	398,000.00	13.1080	5,216,984.00
\$ / R 11/12/2015	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.0409	6,520,450.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 11/12/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.0409		6,520,450.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.0392		6,519,600.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.0392		6,519,600.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	612	1,000	612,000.00	13.1080		8,022,096.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	612	1,000	612,000.00	13.1080		8,022,096.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.0495		13,049,500.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	13.0495		13,049,500.00
\$ / R 11/12/2015 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	13.0958		26,191,600.00
\$ / R 11/12/2015 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	13.0958		26,191,600.00
		<b>Total Futures</b>	<b>10,848</b>		<b>10,848,000.00</b>			<b>141,879,775.30</b>
		<b>Total Options</b>						
		<b>Total \$ / R Foreign Exchange Future</b>	<b>10,848</b>		<b>10,848,000.00</b>			<b>141,879,775.30</b>

**Dec 2015 \$ / R MAXI**

\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	3	100,000	300,000.00	13.0352		3,910,560.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	3	100,000	300,000.00	13.0352		3,910,560.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	13.0414		6,520,700.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	13.0784		6,539,200.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	5	100,000	500,000.00	13.0414		6,520,700.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	5	100,000	500,000.00	13.0784		6,539,200.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Sell	7	100,000	700,000.00	13.0352		9,124,640.00
\$ / R MAXI 11/12/2015 Foreign Exchange Future		Buy	7	100,000	700,000.00	13.0352		9,124,640.00
		<b>Total Futures</b>	<b>40</b>		<b>4,000,000.00</b>			<b>52,190,200.00</b>
		<b>Total Options</b>						
		<b>Total \$ / R MAXI Foreign Exchange Future</b>	<b>40</b>		<b>4,000,000.00</b>			<b>52,190,200.00</b>

**Dec 2015 £ / R**

£ / R 11/12/2015 Foreign Exchange Future		Sell	8	1,000	8,000.00	20.4000		163,200.00
£ / R 11/12/2015 Foreign Exchange Future		Buy	8	1,000	8,000.00	20.4000		163,200.00
£ / R 11/12/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	20.3724		4,074,480.00
£ / R 11/12/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	20.3724		4,074,480.00
£ / R 11/12/2015 Foreign Exchange Future		Sell	200	1,000	200,000.00	20.3675		4,073,500.00
£ / R 11/12/2015 Foreign Exchange Future		Buy	200	1,000	200,000.00	20.3675		4,073,500.00

<b>Total Futures</b>	<b>816</b>	<b>816,000.00</b>	<b>16,622,360.00</b>
----------------------	------------	-------------------	----------------------

**Total Options**

<b>Total £ / R Foreign Exchange Future</b>	<b>816</b>	<b>816,000.00</b>	<b>16,622,360.00</b>
--	------------	-------------------	----------------------

---

**Dec 2015 ¥ / R**

¥ / R 11/12/2015 Foreign Exchange Future	Buy	66	100,000	6,600,000.00	0.1055	696,630.00
¥ / R 11/12/2015 Foreign Exchange Future	Sell	66	100,000	6,600,000.00	0.1055	696,630.00
¥ / R 11/12/2015 Foreign Exchange Future	Sell	229	100,000	22,900,000.00	0.1055	2,417,095.00
¥ / R 11/12/2015 Foreign Exchange Future	Buy	229	100,000	22,900,000.00	0.1055	2,417,095.00
¥ / R 11/12/2015 Foreign Exchange Future	Sell	494	100,000	49,400,000.00	0.1055	5,214,170.00
¥ / R 11/12/2015 Foreign Exchange Future	Buy	494	100,000	49,400,000.00	0.1055	5,214,170.00
¥ / R 11/12/2015 Foreign Exchange Future	Buy	761	100,000	76,100,000.00	0.1055	8,032,355.00
¥ / R 11/12/2015 Foreign Exchange Future	Sell	761	100,000	76,100,000.00	0.1055	8,032,355.00

<b>Total Futures</b>	<b>3,100</b>	<b>310,000,000.00</b>	<b>32,720,500.00</b>
----------------------	--------------	-----------------------	----------------------

**Total Options**

<b>Total ¥ / R Foreign Exchange Future</b>	<b>3,100</b>	<b>310,000,000.00</b>	<b>32,720,500.00</b>
--	--------------	-----------------------	----------------------

---

**Dec 2015 € / R**

€ / R 11/12/2015 Foreign Exchange Future	Buy	48	1,000	48,000.00	14.5790	699,792.00
€ / R 11/12/2015 Foreign Exchange Future	Sell	48	1,000	48,000.00	14.5790	699,792.00
€ / R 11/12/2015 Foreign Exchange Future	Buy	50	1,000	50,000.00	14.5184	725,920.00
€ / R 11/12/2015 Foreign Exchange Future	Buy	166	1,000	166,000.00	14.5790	2,420,114.00
€ / R 11/12/2015 Foreign Exchange Future	Sell	166	1,000	166,000.00	14.5790	2,420,114.00
€ / R 11/12/2015 Foreign Exchange Future	Buy	275	1,000	275,000.00	14.6040	4,016,100.00
€ / R 11/12/2015 Foreign Exchange Future	Sell	325	1,000	325,000.00	14.5908	4,742,010.00
€ / R 11/12/2015 Foreign Exchange Future	Sell	359	1,000	359,000.00	14.5790	5,233,861.00
€ / R 11/12/2015 Foreign Exchange Future	Buy	359	1,000	359,000.00	14.5790	5,233,861.00
€ / R 11/12/2015 Foreign Exchange Future	Buy	552	1,000	552,000.00	14.5790	8,047,608.00
€ / R 11/12/2015 Foreign Exchange Future	Sell	552	1,000	552,000.00	14.5790	8,047,608.00

<b>Total Futures</b>	<b>2,900</b>	<b>2,900,000.00</b>	<b>42,286,780.00</b>
----------------------	--------------	---------------------	----------------------

**Total Options**

<b>Total € / R Foreign Exchange Future</b>	<b>2,900</b>	<b>2,900,000.00</b>	<b>42,286,780.00</b>
--	--------------	---------------------	----------------------

---

**Dec 2015 QUANTO € / \$**

QUANTO € / \$ 11/12/2015 Foreign Exchange Future	Sell	250	10,000	2,500,000.00	1.1164	2,791,000.00
QUANTO € / \$ 11/12/2015 Foreign Exchange Future	Sell	250	10,000	2,500,000.00	1.1164	2,791,000.00
QUANTO € / \$ 11/12/2015 Foreign Exchange Future	Sell	250	10,000	2,500,000.00	1.1164	2,791,000.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
QUANTO € / \$ 11/12/2015 Foreign Exchange Future		Sell	250	10,000	2,500,000.00	1.1164		2,791,000.00
QUANTO € / \$ 11/12/2015 Foreign Exchange Future		Sell	282	10,000	2,820,000.00	1.1164		3,148,248.00
QUANTO € / \$ 11/12/2015 Foreign Exchange Future		Sell	1,282	10,000	12,820,000.00	1.1168		14,317,376.00
QUANTO € / \$ 11/12/2015 Foreign Exchange Future		Buy	1,282	10,000	12,820,000.00	1.1168		14,317,376.00
QUANTO € / \$ 11/12/2015 Foreign Exchange Future		Sell	1,282	10,000	12,820,000.00	1.1166		14,314,812.00
<b>Total Futures</b>			<b>5,128</b>		<b>51,280,000.00</b>			<b>57,261,812.00</b>
<b>Total Options</b>								
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>5,128</b>		<b>51,280,000.00</b>			<b>57,261,812.00</b>

### Mar 2016 \$ / R

\$ / R 14/03/2016 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.2603		6,630,150.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2603		6,630,150.00
\$ / R 14/03/2016 Foreign Exchange Future	C	14.75 Sell	2,700	1,000	2,700,000.00	261.5300		706,131,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	14.75 Buy	2,700	1,000	2,700,000.00	261.5300		706,131,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	12.80 Buy	2,700	1,000	2,700,000.00	841.6400		2,272,428,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	12.80 Sell	2,700	1,000	2,700,000.00	841.6400		2,272,428,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	14.75 Buy	17,300	1,000	17,300,000.00	261.5300		4,524,469,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	14.75 Sell	17,300	1,000	17,300,000.00	261.5300		4,524,469,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	12.80 Buy	17,300	1,000	17,300,000.00	841.6400		14,560,372,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	12.80 Sell	17,300	1,000	17,300,000.00	841.6400		14,560,372,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	12.80 Sell	20,000	1,000	20,000,000.00	839.3300		16,786,600,000.00
\$ / R 14/03/2016 Foreign Exchange Future	C	14.75 Buy	20,000	1,000	20,000,000.00	262.0300		5,240,600,000.00
<b>Total Futures</b>			<b>1,000</b>		<b>1,000,000.00</b>			<b>13,260,300.00</b>
<b>Total Options</b>			<b>120,000</b>		<b>120,000,000</b>			<b>66,154,000,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>			<b>121,000</b>		<b>121,000,000.00</b>			<b>66,167,260,300.00</b>

### Mar 2016 \$ / R MAXI

\$ / R MAXI 14/03/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	13.3017		6,650,850.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	13.3017		6,650,850.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	13.3097		6,654,850.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	13.2603		6,630,150.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	13.2603		6,630,150.00
\$ / R MAXI 14/03/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	13.3097		6,654,850.00

<b>Total Futures</b>	<b>30</b>	<b>3,000,000.00</b>	<b>39,871,700.00</b>
<b>Total Options</b>			
<b>Total \$ / R MAXI Foreign Exchange Future</b>	<b>30</b>	<b>3,000,000.00</b>	<b>39,871,700.00</b>
<hr/>			
<b>Jun 2016 \$ / R</b>			
\$ / R 13/06/2016 Foreign Exchange Future	Sell	500 1,000 500,000.00 13.5156	6,757,800.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	500 1,000 500,000.00 13.4773	6,738,650.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	500 1,000 500,000.00 13.5156	6,757,800.00
\$ / R 13/06/2016 Foreign Exchange Future	Sell	500 1,000 500,000.00 13.4773	6,738,650.00
<b>Total Futures</b>	<b>2,000</b>	<b>2,000,000.00</b>	<b>26,992,900.00</b>
<b>Total Options</b>			
<b>Total \$ / R Foreign Exchange Future</b>	<b>2,000</b>	<b>2,000,000.00</b>	<b>26,992,900.00</b>
<hr/>			
<b>Total Futures</b>	<b>211,656</b>	<b>580,548,000.00</b>	<b>2,939,230,956.50</b>
<b>Total Options</b>	<b>124,810</b>	<b>124,810,000.00</b>	<b>67,392,575,000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>	<b>336,466</b>	<b>705,358,000.00</b>	<b>70,331,805,956.50</b>