



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: 03/03/2016

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Mar 2016 \$ / R</b>								
\$ / R 03/03/2016 Any day expiry		Buy	62	1,000	62,000.00	15.7100		974,020.00
\$ / R 03/03/2016 Any day expiry		Sell	62	1,000	62,000.00	15.7100		974,020.00
\$ / R 03/03/2016 Any day expiry		Buy	101	1,000	101,000.00	15.7098		1,586,689.80
\$ / R 03/03/2016 Any day expiry		Sell	101	1,000	101,000.00	15.7178		1,587,497.80
\$ / R 03/03/2016 Any day expiry		Buy	101	1,000	101,000.00	15.7178		1,587,497.80
\$ / R 03/03/2016 Any day expiry		Sell	101	1,000	101,000.00	15.7098		1,586,689.80
		<b>Total Futures</b>	<b>528</b>		<b>528,000.00</b>			<b>8,296,415.20</b>
		<b>Total Options</b>						
		<b>Total \$ / R Any day expiry</b>		<b>528</b>	<b>528,000.00</b>			<b>8,296,415.20</b>

## Mar 2016 £ / R

£ / R 07/03/2016	Any day expiry	Buy	14	1,000	14,000.00	22.0746	309,044.40
£ / R 07/03/2016	Any day expiry	Sell	14	1,000	14,000.00	22.0746	309,044.40
<b>Total Futures</b>			<b>28</b>		<b>28,000.00</b>		<b>618,088.80</b>
<b>Total Options</b>							
<b>Total £ / R Any day expiry</b>			<b>28</b>		<b>28,000.00</b>		<b>618,088.80</b>

**Mar 2016 \$ / R**

\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.6900	15,690.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.6143	15,614.30
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.6839	15,683.90
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.7523	15,752.30
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.7000	15,700.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.7000	15,700.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.6839	15,683.90
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.6907	15,690.70
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.5914	15,591.40
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.5914	15,591.40
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.7345	15,734.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.7297	15,729.70
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.7268	15,726.80
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.7523	15,752.30
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.6900	15,690.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.7297	15,729.70
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.6143	15,614.30
\$ / R 14/03/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	15.7268	15,726.80
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.7000	15,700.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	15.7000	15,700.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	3	1,000	3,000.00	15.7000	47,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	3	1,000	3,000.00	15.7000	47,100.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	4	1,000	4,000.00	15.5972	62,388.80
\$ / R 14/03/2016	Foreign Exchange Future	Sell	4	1,000	4,000.00	15.7268	62,907.20
\$ / R 14/03/2016	Foreign Exchange Future	Buy	4	1,000	4,000.00	15.5972	62,388.80
\$ / R 14/03/2016	Foreign Exchange Future	Buy	4	1,000	4,000.00	15.7268	62,907.20
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.6168	78,084.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.7525	78,762.50
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.7525	78,762.50
\$ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	15.6800	78,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.6168	78,084.00
\$ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	15.6800	78,400.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.6152	156,152.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.7525	157,525.00
\$ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.6038	156,038.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	15.7525		157,525.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	15.6152		156,152.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	15.6038		156,038.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	17	1,000	17,000.00	15.6690		266,373.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	17	1,000	17,000.00	15.6690		266,373.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	20	1,000	20,000.00	15.6600		313,200.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	20	1,000	20,000.00	15.6600		313,200.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	25	1,000	25,000.00	15.5870		389,675.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	25	1,000	25,000.00	15.5870		389,675.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	25	1,000	25,000.00	15.7237		393,092.50
\$ / R 14/03/2016 Foreign Exchange Future		Sell	25	1,000	25,000.00	15.7237		393,092.50
\$ / R 14/03/2016 Foreign Exchange Future		Sell	30	1,000	30,000.00	15.6000		468,000.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	40	1,000	40,000.00	15.7426		629,704.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	40	1,000	40,000.00	15.7426		629,704.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	43	1,000	43,000.00	15.7134		675,676.20
\$ / R 14/03/2016 Foreign Exchange Future		Buy	43	1,000	43,000.00	15.7134		675,676.20
\$ / R 14/03/2016 Foreign Exchange Future		Sell	45	1,000	45,000.00	15.6180		702,810.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	45	1,000	45,000.00	15.6277		703,246.50
\$ / R 14/03/2016 Foreign Exchange Future		Buy	45	1,000	45,000.00	15.6621		704,794.50
\$ / R 14/03/2016 Foreign Exchange Future		Sell	45	1,000	45,000.00	15.7183		707,323.50
\$ / R 14/03/2016 Foreign Exchange Future		Sell	45	1,000	45,000.00	15.6621		704,794.50
\$ / R 14/03/2016 Foreign Exchange Future		Buy	45	1,000	45,000.00	15.7183		707,323.50
\$ / R 14/03/2016 Foreign Exchange Future		Sell	45	1,000	45,000.00	15.6277		703,246.50
\$ / R 14/03/2016 Foreign Exchange Future		Buy	45	1,000	45,000.00	15.6180		702,810.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.6830		784,150.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.6770		783,850.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.7482		787,410.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.5625		778,125.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.7283		786,415.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.7482		787,410.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.5789		778,945.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.7283		786,415.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.6830		784,150.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.5789		778,945.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.6770		783,850.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.6750		783,750.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.5490		777,450.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.6050		780,250.00
\$ / R 14/03/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.7277		786,385.00
\$ / R 14/03/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.6750		783,750.00

\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	15.7227	786,135.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	15.7227	786,135.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	15.5490	777,450.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	15.6050	780,250.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	60	1,000	60,000.00	15.6121	936,726.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	60	1,000	60,000.00	15.6076	936,456.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	60	1,000	60,000.00	15.6076	936,456.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	60	1,000	60,000.00	15.6121	936,726.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	64	1,000	64,000.00	15.7163	1,005,843.20	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	64	1,000	64,000.00	15.7163	1,005,843.20	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	92	1,000	92,000.00	15.7445	1,448,494.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	92	1,000	92,000.00	15.7445	1,448,494.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	15.6106	1,561,060.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	100	1,000	100,000.00	15.6106	1,561,060.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	125	1,000	125,000.00	15.6271	1,953,387.50	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	135	1,000	135,000.00	15.6814	2,116,989.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	135	1,000	135,000.00	15.6814	2,116,989.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	136	1,000	136,000.00	15.7655	2,144,108.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	136	1,000	136,000.00	15.7655	2,144,108.00	
\$ / R 17/03/2016	Any day expiry	C	15.74	Sell	140	1,000	140,000.00	243.6300	34,108,200.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	160	1,000	160,000.00	15.7256	2,516,096.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	160	1,000	160,000.00	15.7331	2,517,296.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	161	1,000	161,000.00	15.7306	2,532,626.60	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	162	1,000	162,000.00	15.7306	2,548,357.20	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.7356	3,933,900.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	250	1,000	250,000.00	15.7356	3,933,900.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	250	1,000	250,000.00	15.6865	3,921,625.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	250	1,000	250,000.00	15.6865	3,921,625.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	250	1,000	250,000.00	15.7258	3,931,450.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	250	1,000	250,000.00	15.7456	3,936,400.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	304	1,000	304,000.00	15.6770	4,765,808.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	304	1,000	304,000.00	15.6770	4,765,808.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	330	1,000	330,000.00	15.6283	5,157,339.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	360	1,000	360,000.00	15.6259	5,625,324.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	434	1,000	434,000.00	15.7145	6,820,093.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	434	1,000	434,000.00	15.7145	6,820,093.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	15.6525	7,826,250.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	15.7255	7,862,750.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	15.7296	7,864,800.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	15.6900	7,845,000.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	15.6900	7,845,000.00	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	15.6625	7,831,250.00	
\$ / R 14/03/2016	Foreign Exchange Future		Sell	643	1,000	643,000.00	15.7229	10,109,824.70	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	643	1,000	643,000.00	15.7229	10,109,824.70	
\$ / R 14/03/2016	Foreign Exchange Future		Buy	645	1,000	645,000.00	15.7467	10,156,621.50	

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/03/2016	Foreign Exchange Future		Sell	645	1,000	645,000.00	15.7467		10,156,621.50
\$ / R 17/03/2016	Any day expiry	C	15.74 Sell	870	1,000	870,000.00	243.6300		211,958,100.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.7075		15,707,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.7090		15,709,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.7265		15,726,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.6680		15,668,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	15.6680		15,668,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	15.7265		15,726,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	15.6995		15,699,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	15.7090		15,709,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	15.7075		15,707,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.6995		15,699,500.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,098	1,000	1,098,000.00	15.7926		17,340,274.80
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,098	1,000	1,098,000.00	15.7926		17,340,274.80
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,200	1,000	1,200,000.00	15.7216		18,865,920.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,200	1,000	1,200,000.00	15.7266		18,871,920.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	1,200	1,000	1,200,000.00	15.7216		18,865,920.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	1,250	1,000	1,250,000.00	15.7171		19,646,375.00
\$ / R 17/03/2016	Any day expiry	C	15.74 Sell	1,490	1,000	1,490,000.00	243.6300		363,008,700.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	15.5955		31,191,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	15.6065		31,213,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	15.5955		31,191,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	15.6065		31,213,000.00
\$ / R 17/03/2016	Any day expiry	C	15.74 Buy	2,500	1,000	2,500,000.00	248.6300		621,575,000.00
\$ / R 17/03/2016	Any day expiry	C	15.74 Buy	2,500	1,000	2,500,000.00	243.6300		609,075,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	2,900	1,000	2,900,000.00	15.6828		45,480,120.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	4,000	1,000	4,000,000.00	15.5855		62,342,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	4,000	1,000	4,000,000.00	15.5855		62,342,000.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	4,200	1,000	4,200,000.00	15.6809		65,859,780.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	5,200	1,000	5,200,000.00	15.6015		81,127,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	5,200	1,000	5,200,000.00	15.6065		81,153,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	5,200	1,000	5,200,000.00	15.6065		81,153,800.00
\$ / R 14/03/2016	Foreign Exchange Future		Buy	6,744	1,000	6,744,000.00	15.6900		105,813,360.00
\$ / R 14/03/2016	Foreign Exchange Future		Sell	6,744	1,000	6,744,000.00	15.6900		105,813,360.00
	<b>Total Futures</b>			<b>82,400</b>		<b>82,400,000.00</b>			<b>1,290,523,655.10</b>
	<b>Total Options</b>			<b>7,500</b>		<b>7,500,000</b>			<b>1,839,725,000.00</b>
	<b>Total \$ / R Foreign Exchange Future</b>			<b>89,900</b>		<b>89,900,000.00</b>			<b>3,130,248,655.10</b>

**Mar 2016 \$ / R MAXI**

\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	1	100,000	100,000.00	15.6690	1,566,900.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	1	100,000	100,000.00	15.6690	1,566,900.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	15.6864	7,843,200.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	15.6854	7,842,700.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	15.7161	7,858,050.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	15.6950	7,847,500.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	15.6864	7,843,200.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	15.6854	7,842,700.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	15.7161	7,858,050.00
\$ / R MAXI 14/03/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	15.6950	7,847,500.00
<b>Total Futures</b>			<b>42</b>		<b>4,200,000.00</b>		<b>65,916,700.00</b>
<b>Total Options</b>							
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>42</b>		<b>4,200,000.00</b>		<b>65,916,700.00</b>

**Mar 2016 £ / R**

£ / R 14/03/2016	Foreign Exchange Future	Buy	3	1,000	3,000.00	22.0645	66,193.50
£ / R 14/03/2016	Foreign Exchange Future	Sell	3	1,000	3,000.00	22.0645	66,193.50
£ / R 14/03/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	22.1644	110,822.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	22.1644	110,822.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	22.0700	220,700.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	22.0700	220,700.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	28	1,000	28,000.00	22.0996	618,788.80
£ / R 14/03/2016	Foreign Exchange Future	Sell	28	1,000	28,000.00	22.0996	618,788.80
£ / R 14/03/2016	Foreign Exchange Future	Buy	104	1,000	104,000.00	21.9969	2,287,677.60
£ / R 14/03/2016	Foreign Exchange Future	Sell	104	1,000	104,000.00	21.9860	2,286,544.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	104	1,000	104,000.00	21.9969	2,287,677.60
£ / R 14/03/2016	Foreign Exchange Future	Buy	104	1,000	104,000.00	21.9860	2,286,544.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	120	1,000	120,000.00	22.0095	2,641,140.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	120	1,000	120,000.00	22.0095	2,641,140.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	150	1,000	150,000.00	22.2105	3,331,575.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	150	1,000	150,000.00	22.2105	3,331,575.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	150	1,000	150,000.00	22.0846	3,312,690.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	150	1,000	150,000.00	22.0846	3,312,690.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	150	1,000	150,000.00	22.2205	3,333,075.00
£ / R 14/03/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	22.0953	4,419,060.00
£ / R 14/03/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	22.0953	4,419,060.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>1,898</b>		<b>1,898,000.00</b>			<b>41,923,456.80</b>
<b>Total Options</b>								
<b>Total £ / R Foreign Exchange Future</b>			<b>1,898</b>		<b>1,898,000.00</b>			<b>41,923,456.80</b>
<b>Mar 2016 € / R</b>								
€ / R 14/03/2016		Foreign Exchange Future	Sell	5	1,000	5,000.00	16.9622	84,811.00
€ / R 14/03/2016		Foreign Exchange Future	Buy	5	1,000	5,000.00	16.9622	84,811.00
€ / R 14/03/2016		Foreign Exchange Future	Buy	250	1,000	250,000.00	17.1090	4,277,250.00
€ / R 14/03/2016		Foreign Exchange Future	Sell	250	1,000	250,000.00	17.1090	4,277,250.00
<b>Total Futures</b>			<b>510</b>		<b>510,000.00</b>			<b>8,724,122.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>510</b>		<b>510,000.00</b>			<b>8,724,122.00</b>
<b>Mar 2016 AU\$ / R</b>								
AU\$ / R 14/03/2016		Foreign Exchange Future	Sell	25	1,000	25,000.00	11.5285	288,212.50
AU\$ / R 14/03/2016		Foreign Exchange Future	Buy	25	1,000	25,000.00	11.5285	288,212.50
<b>Total Futures</b>			<b>50</b>		<b>50,000.00</b>			<b>576,425.00</b>
<b>Total Options</b>								
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>50</b>		<b>50,000.00</b>			<b>576,425.00</b>
<b>Mar 2016 \$ / R</b>								
\$ / R 31/03/2016		Any day expiry	Sell	62	1,000	62,000.00	15.7948	979,277.60
\$ / R 31/03/2016		Any day expiry	Buy	62	1,000	62,000.00	15.7948	979,277.60
\$ / R 31/03/2016		Any day expiry	Sell	111	1,000	111,000.00	15.8025	1,754,077.50
\$ / R 31/03/2016		Any day expiry	Buy	111	1,000	111,000.00	15.8025	1,754,077.50
<b>Total Futures</b>			<b>346</b>		<b>346,000.00</b>			<b>5,466,710.20</b>
<b>Total Options</b>								
<b>Total \$ / R Any day expiry</b>			<b>346</b>		<b>346,000.00</b>			<b>5,466,710.20</b>

**Apr 2016 \$ / R**

\$ / R 04/04/2016 Any day expiry	Sell	20	1,000	20,000.00	15.8085	316,170.00
\$ / R 04/04/2016 Any day expiry	Buy	20	1,000	20,000.00	15.8085	316,170.00
<b>Total Futures</b>		<b>40</b>		<b>40,000.00</b>		<b>632,340.00</b>
<b>Total Options</b>						
<b>Total \$ / R Any day expiry</b>		<b>40</b>		<b>40,000.00</b>		<b>632,340.00</b>

**Apr 2016 £ / R**

£ / R 15/04/2016 Any day expiry	Buy	5	1,000	5,000.00	22.2381	111,190.50
£ / R 15/04/2016 Any day expiry	Sell	5	1,000	5,000.00	22.2381	111,190.50
<b>Total Futures</b>		<b>10</b>		<b>10,000.00</b>		<b>222,381.00</b>
<b>Total Options</b>						
<b>Total £ / R Any day expiry</b>		<b>10</b>		<b>10,000.00</b>		<b>222,381.00</b>

**Apr 2016 \$ / R**

\$ / R 29/04/2016 Any day expiry	Buy	300	1,000	300,000.00	15.7265	4,717,950.00
\$ / R 29/04/2016 Any day expiry	Sell	300	1,000	300,000.00	15.7265	4,717,950.00
<b>Total Futures</b>		<b>600</b>		<b>600,000.00</b>		<b>9,435,900.00</b>
<b>Total Options</b>						
<b>Total \$ / R Any day expiry</b>		<b>600</b>		<b>600,000.00</b>		<b>9,435,900.00</b>

**Jun 2016 \$ / R**

\$ / R 13/06/2016 Foreign Exchange Future	Buy	3	1,000	3,000.00	15.8865	47,659.50
\$ / R 13/06/2016 Foreign Exchange Future	Sell	3	1,000	3,000.00	15.8865	47,659.50
\$ / R 13/06/2016 Foreign Exchange Future	Sell	5	1,000	5,000.00	16.0200	80,100.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	5	1,000	5,000.00	16.0200	80,100.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	16.0378	160,378.00
\$ / R 13/06/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	16.0378	160,378.00
\$ / R 13/06/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	15.9726	159,726.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	15.9726	159,726.00
\$ / R 13/06/2016 Foreign Exchange Future	Sell	15	1,000	15,000.00	16.0086	240,129.00
\$ / R 13/06/2016 Foreign Exchange Future	Sell	15	1,000	15,000.00	15.9414	239,121.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	15	1,000	15,000.00	15.9414	239,121.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	15	1,000	15,000.00	16.0086	240,129.00
\$ / R 13/06/2016 Foreign Exchange Future	Sell	20	1,000	20,000.00	15.9450	318,900.00
\$ / R 13/06/2016 Foreign Exchange Future	Buy	20	1,000	20,000.00	15.9450	318,900.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 13/06/2016 Foreign Exchange Future		Sell	30	1,000	30,000.00	15.8797		476,391.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	30	1,000	30,000.00	15.8797		476,391.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.9568		797,840.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	100	1,000	100,000.00	15.9872		1,598,720.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	100	1,000	100,000.00	15.8900		1,589,000.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	100	1,000	100,000.00	15.8900		1,589,000.00
\$ / R 13/06/2016 Foreign Exchange Future		Sell	100	1,000	100,000.00	15.9872		1,598,720.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	250	1,000	250,000.00	15.9729		3,993,225.00
\$ / R 13/06/2016 Foreign Exchange Future		Sell	500	1,000	500,000.00	15.9625		7,981,250.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	500	1,000	500,000.00	15.9671		7,983,550.00
\$ / R 13/06/2016 Foreign Exchange Future		Sell	500	1,000	500,000.00	15.9381		7,969,050.00
\$ / R 13/06/2016 Foreign Exchange Future		Sell	500	1,000	500,000.00	15.9671		7,983,550.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	500	1,000	500,000.00	15.9625		7,981,250.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	645	1,000	645,000.00	16.0257		10,336,576.50
\$ / R 13/06/2016 Foreign Exchange Future		Sell	645	1,000	645,000.00	16.0257		10,336,576.50
\$ / R 13/06/2016 Foreign Exchange Future	P	16.17 Sell	5,000	1,000	5,000,000.00	838.7500		4,193,750,000.00
\$ / R 13/06/2016 Foreign Exchange Future	P	16.17 Buy	5,000	1,000	5,000,000.00	851.2500		4,256,250,000.00
\$ / R 13/06/2016 Foreign Exchange Future	P	16.17 Sell	5,000	1,000	5,000,000.00	851.2500		4,256,250,000.00
\$ / R 13/06/2016 Foreign Exchange Future		Sell	6,744	1,000	6,744,000.00	15.9710		107,708,424.00
\$ / R 13/06/2016 Foreign Exchange Future		Buy	6,744	1,000	6,744,000.00	15.9710		107,708,424.00
<b>Total Futures</b>			<b>18,194</b>		<b>18,194,000.00</b>			<b>290,599,965.00</b>
<b>Total Options</b>			<b>15,000</b>		<b>15,000,000</b>			<b>12,706,250,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>			<b>33,194</b>		<b>33,194,000.00</b>			<b>12,996,849,965.00</b>
<hr/>								
<b>Jun 2016 \$ / R MAXI</b>								
\$ / R MAXI 13/06/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	15.9807		7,990,350.00
\$ / R MAXI 13/06/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	15.9676		7,983,800.00
\$ / R MAXI 13/06/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	15.9676		7,983,800.00
\$ / R MAXI 13/06/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	15.9807		7,990,350.00
<b>Total Futures</b>			<b>20</b>		<b>2,000,000.00</b>			<b>31,948,300.00</b>
<b>Total Options</b>								
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>20</b>		<b>2,000,000.00</b>			<b>31,948,300.00</b>
<hr/>								
<b>Jun 2016 £ / R</b>								
£ / R 13/06/2016 Foreign Exchange Future		Buy	150	1,000	150,000.00	22.4950		3,374,250.00

£ / R 13/06/2016	Foreign Exchange Future	Sell	150	1,000	150,000.00	22.4950	3,374,250.00
£ / R 13/06/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	22.5003	4,500,060.00
£ / R 13/06/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	22.5003	4,500,060.00
£ / R 13/06/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	22.4950	5,623,750.00
£ / R 13/06/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	22.4950	5,623,750.00
<b>Total Futures</b>			<b>1,200</b>		<b>1,200,000.00</b>		<b>26,996,120.00</b>

**Total Options**

**Total £ / R Foreign Exchange Future** **1,200** **1,200,000.00** **26,996,120.00**

---

**Jun 2016 € / R**

€ / R 13/06/2016	Foreign Exchange Future	Buy	24	1,000	24,000.00	17.5111	420,266.40
€ / R 13/06/2016	Foreign Exchange Future	Sell	24	1,000	24,000.00	17.5111	420,266.40
€ / R 13/06/2016	Foreign Exchange Future	Sell	250	1,000	250,000.00	17.4191	4,354,775.00
€ / R 13/06/2016	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.4191	4,354,775.00
<b>Total Futures</b>			<b>548</b>		<b>548,000.00</b>		<b>9,550,082.80</b>

**Total Options**

**Total € / R Foreign Exchange Future** **548** **548,000.00** **9,550,082.80**

---

**Jun 2016 AU\$ / R**

AU\$ / R 13/06/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.6952	292,380.00
AU\$ / R 13/06/2016	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.6952	292,380.00
<b>Total Futures</b>			<b>50</b>		<b>50,000.00</b>		<b>584,760.00</b>

**Total Options**

**Total AU\$ / R Foreign Exchange Future** **50** **50,000.00** **584,760.00**

---

**Sep 2016 \$ / R**

\$ / R 19/09/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	16.2572	325,144.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	20	1,000	20,000.00	16.2572	325,144.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	35	1,000	35,000.00	16.3259	571,406.50
\$ / R 19/09/2016	Foreign Exchange Future	Buy	35	1,000	35,000.00	16.3259	571,406.50
<b>Total Futures</b>			<b>110</b>		<b>110,000.00</b>		<b>1,793,101.00</b>

**Total Options**

**Total \$ / R Foreign Exchange Future** **110** **110,000.00** **1,793,101.00**

---

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Sep 2016 \$ / R MAXI</b>								
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	16.2834		8,141,700.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	16.2834		8,141,700.00
		<b>Total Futures</b>	<b>10</b>		<b>1,000,000.00</b>			<b>16,283,400.00</b>
		<b>Total Options</b>						
		<b>Total \$ / R MAXI Foreign Exchange Future</b>	<b>10</b>		<b>1,000,000.00</b>			<b>16,283,400.00</b>
<hr/>								
<b>Sep 2016 £ / R</b>								
£ / R 19/09/2016 Foreign Exchange Future		Buy	2	1,000	2,000.00	23.0000		46,000.00
£ / R 19/09/2016 Foreign Exchange Future		Sell	2	1,000	2,000.00	23.0000		46,000.00
£ / R 19/09/2016 Foreign Exchange Future		Sell	150	1,000	150,000.00	22.9100		3,436,500.00
£ / R 19/09/2016 Foreign Exchange Future		Buy	150	1,000	150,000.00	22.9100		3,436,500.00
		<b>Total Futures</b>	<b>304</b>		<b>304,000.00</b>			<b>6,965,000.00</b>
		<b>Total Options</b>						
		<b>Total £ / R Foreign Exchange Future</b>	<b>304</b>		<b>304,000.00</b>			<b>6,965,000.00</b>
<hr/>								
<b>Dec 2016 \$ / R</b>								
\$ / R 19/12/2016 Foreign Exchange Future	P	16.76 Sell	3,750	1,000	3,750,000.00	1389.2000		5,209,500,000.00
\$ / R 19/12/2016 Foreign Exchange Future	P	16.76 Buy	3,750	1,000	3,750,000.00	1401.7000		5,256,375,000.00
\$ / R 19/12/2016 Foreign Exchange Future	P	16.76 Sell	3,750	1,000	3,750,000.00	1401.7000		5,256,375,000.00
		<b>Total Futures</b>	<b>0</b>		<b>0.00</b>			<b>0.00</b>
		<b>Total Options</b>	<b>11,250</b>		<b>11,250,000</b>			<b>15,722,250,000.00</b>
		<b>Total \$ / R Foreign Exchange Future</b>	<b>11,250</b>		<b>11,250,000.00</b>			<b>15,722,250,000.00</b>

<b>Total Futures</b>	<b>106,888</b>	<b>114,016,000.00</b>	<b>1 817 056 922.90</b>
<b>Total Options</b>	<b>33,750</b>	<b>33,750,000.00</b>	<b>30 268 225 000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>	<b>140,638</b>	<b>147,766,000.00</b>	<b>32 085 281 922.90</b>