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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 16/01/2017

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Jan 2017 \$ / R								
\$ / R 27/01/2017 Any day expiry		Buy	839	1,000	839,000.00	13.6426		11,446,141.40
\$ / R 27/01/2017 Any day expiry		Sell	839	1,000	839,000.00	13.6426		11,446,141.40
		Total Futures	1,678		1,678,000.00			22,892,282.80
		Total Options						
		Total \$ / R Any day expiry	1,678		1,678,000.00			22,892,282.80
Jan 2017 \$ / R								
\$ / R 31/01/2017 Any day expiry		Buy	399	1,000	399,000.00	13.6477		5,445,432.30
\$ / R 31/01/2017 Any day expiry		Sell	399	1,000	399,000.00	13.6477		5,445,432.30

Total Futures		798		798,000.00		10,890,864.60
Total Options						
Total \$ / R Any day expiry		798		798,000.00		10,890,864.60

Feb 2017 \$ / R

\$ / R 17/02/2017 Any day expiry	Buy	243	1,000	243,000.00	13.6964	3,328,225.20
\$ / R 17/02/2017 Any day expiry	Sell	243	1,000	243,000.00	13.6964	3,328,225.20
Total Futures		486		486,000.00		6,656,450.40
Total Options						
Total \$ / R Any day expiry		486		486,000.00		6,656,450.40

Feb 2017 \$ / R

\$ / R 23/02/2017 Any day expiry	Sell	500	1,000	500,000.00	13.7026	6,851,300.00
\$ / R 23/02/2017 Any day expiry	Buy	500	1,000	500,000.00	13.7026	6,851,300.00
Total Futures		1,000		1,000,000.00		13,702,600.00
Total Options						
Total \$ / R Any day expiry		1,000		1,000,000.00		13,702,600.00

Feb 2017 \$ / R

\$ / R 28/02/2017 Any day expiry	Sell	8	1,000	8,000.00	13.7200	109,760.00
\$ / R 28/02/2017 Any day expiry	Buy	8	1,000	8,000.00	13.7200	109,760.00
Total Futures		16		16,000.00		219,520.00
Total Options						
Total \$ / R Any day expiry		16		16,000.00		219,520.00

Mar 2017 \$ / R

\$ / R 13/03/2017 Foreign Exchange Future	Buy	1	1,000	1,000.00	13.7321	13,732.10
\$ / R 13/03/2017 Foreign Exchange Future	Buy	1	1,000	1,000.00	13.7510	13,751.00
\$ / R 13/03/2017 Foreign Exchange Future	Buy	1	1,000	1,000.00	13.7126	13,712.60
\$ / R 13/03/2017 Foreign Exchange Future	Sell	1	1,000	1,000.00	13.7510	13,751.00
\$ / R 13/03/2017 Foreign Exchange Future	Buy	1	1,000	1,000.00	13.7522	13,752.20
\$ / R 13/03/2017 Foreign Exchange Future	Buy	1	1,000	1,000.00	13.7226	13,722.60
\$ / R 13/03/2017 Foreign Exchange Future	Sell	1	1,000	1,000.00	13.7321	13,732.10
\$ / R 13/03/2017 Foreign Exchange Future	Sell	1	1,000	1,000.00	13.7126	13,712.60

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.7226		13,722.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.7659		13,765.90
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.7659		13,765.90
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	13.7300		27,460.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	13.7900		27,580.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	13.7900		27,580.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	13.7300		27,460.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.7509		27,501.80
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.7300		27,460.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.7300		27,460.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.7900		27,580.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.7900		27,580.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	13.7809		27,561.80
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.7665		27,533.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.7809		27,561.80
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	13.7665		27,533.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.7300		41,190.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	13.7523		41,256.90
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	13.7300		41,190.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	13.7673		41,301.90
\$ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.7523		41,256.90
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	13.7700		41,310.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	13.7700		41,310.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.7673		41,301.90
\$ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.7700		41,310.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.7700		41,310.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	13.7903		55,161.20
\$ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	13.7612		55,044.80
\$ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	13.7612		55,044.80
\$ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	13.7903		55,161.20
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.7150		68,575.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.7662		68,831.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.7895		68,947.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.7662		68,831.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.7659		68,829.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.7895		68,947.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.7659		68,829.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	6	1,000	6,000.00	13.7150		82,290.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	6	1,000	6,000.00	13.7150		82,290.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	8	1,000	8,000.00	13.7943		110,354.40

\$ / R 13/03/2017	Foreign Exchange Future	Buy	8	1,000	8,000.00	13.7943	110,354.40
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7740	137,740.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7300	137,300.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.7501	137,501.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.7700	137,700.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.7782	137,782.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.7300	137,300.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7400	137,400.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7750	137,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7194	137,194.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7782	137,782.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.7400	137,400.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.7750	137,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7501	137,501.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.7501	137,501.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7501	137,501.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.7700	137,700.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	14	1,000	14,000.00	13.7900	193,060.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	14	1,000	14,000.00	13.7900	193,060.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	14	1,000	14,000.00	13.7150	192,010.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	14	1,000	14,000.00	13.7150	192,010.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.7525	206,287.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.7375	206,062.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.7375	206,062.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.7525	206,287.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	19	1,000	19,000.00	13.7496	261,242.40
\$ / R 13/03/2017	Foreign Exchange Future	Buy	19	1,000	19,000.00	13.7768	261,759.20
\$ / R 13/03/2017	Foreign Exchange Future	Sell	19	1,000	19,000.00	13.7768	261,759.20
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.7540	275,080.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.7633	275,266.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.7656	275,312.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.7633	275,266.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.7496	274,992.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.7540	275,080.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.7656	275,312.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.7650	344,125.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.7675	344,187.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.7687	344,217.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.7687	344,217.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.7600	344,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.7675	344,187.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.6517	341,292.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.7600	344,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.6517	341,292.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	26	1,000	26,000.00	13.7991	358,776.60

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 13/03/2017 Foreign Exchange Future		Buy	26	1,000	26,000.00	13.7991		358,776.60
\$ / R 13/03/2017 Foreign Exchange Future		Buy	30	1,000	30,000.00	13.7500		412,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	30	1,000	30,000.00	13.7900		413,700.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	30	1,000	30,000.00	13.7500		412,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	30	1,000	30,000.00	13.7900		413,700.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	35	1,000	35,000.00	13.7775		482,212.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	35	1,000	35,000.00	13.6217		476,759.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	35	1,000	35,000.00	13.6977		479,419.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	35	1,000	35,000.00	13.6217		476,759.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	40	1,000	40,000.00	13.7790		551,160.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	13.7700		688,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	13.7700		688,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	54	1,000	54,000.00	13.7518		742,597.20
\$ / R 13/03/2017 Foreign Exchange Future		Sell	54	1,000	54,000.00	13.7518		742,597.20
\$ / R 13/03/2017 Foreign Exchange Future		Buy	55	1,000	55,000.00	13.7650		757,075.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	55	1,000	55,000.00	13.7729		757,509.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	55	1,000	55,000.00	13.7729		757,509.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	55	1,000	55,000.00	13.7650		757,075.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	60	1,000	60,000.00	13.7632		825,792.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	60	1,000	60,000.00	13.7900		827,400.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	60	1,000	60,000.00	13.7900		827,400.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	60	1,000	60,000.00	13.7790		826,740.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	73	1,000	73,000.00	13.7642		1,004,786.60
\$ / R 13/03/2017 Foreign Exchange Future		Buy	73	1,000	73,000.00	13.7642		1,004,786.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.7600		1,376,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.7400		1,374,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.7440		1,374,400.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.7300		1,373,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.7700		1,377,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.6974		1,369,740.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.7790		1,377,900.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.7600		1,376,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.7840		1,378,400.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.7700		1,377,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.7400		1,374,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.7440		1,374,400.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	13.7300		1,373,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	107	1,000	107,000.00	13.7535		1,471,624.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	107	1,000	107,000.00	13.7535		1,471,624.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	125	1,000	125,000.00	13.7577		1,719,712.50

\$ / R 13/03/2017	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.7227	2,058,405.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.7227	2,058,405.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	151	1,000	151,000.00	13.7687	2,079,073.70
\$ / R 13/03/2017	Foreign Exchange Future	Sell	151	1,000	151,000.00	13.7687	2,079,073.70
\$ / R 13/03/2017	Foreign Exchange Future	Buy	190	1,000	190,000.00	13.7535	2,613,165.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	190	1,000	190,000.00	13.7535	2,613,165.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	13.7900	2,758,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	200	1,000	200,000.00	13.7900	2,758,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	220	1,000	220,000.00	13.7498	3,024,956.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	220	1,000	220,000.00	13.7498	3,024,956.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	287	1,000	287,000.00	13.7498	3,946,192.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	300	1,000	300,000.00	13.7617	4,128,510.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	300	1,000	300,000.00	13.7324	4,119,720.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	300	1,000	300,000.00	13.7585	4,127,550.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	300	1,000	300,000.00	13.7617	4,128,510.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	300	1,000	300,000.00	13.7324	4,119,720.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	324	1,000	324,000.00	13.7687	4,461,058.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	324	1,000	324,000.00	13.7687	4,461,058.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	400	1,000	400,000.00	13.7594	5,503,760.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	400	1,000	400,000.00	13.7798	5,511,920.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	400	1,000	400,000.00	13.7594	5,503,760.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	400	1,000	400,000.00	13.7798	5,511,920.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	452	1,000	452,000.00	13.7749	6,226,254.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	452	1,000	452,000.00	13.7749	6,226,254.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	464	1,000	464,000.00	13.7741	6,391,182.40
\$ / R 13/03/2017	Foreign Exchange Future	Buy	464	1,000	464,000.00	13.7741	6,391,182.40
\$ / R 13/03/2017	Foreign Exchange Future	Sell	495	1,000	495,000.00	13.7756	6,818,922.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	495	1,000	495,000.00	13.7756	6,818,922.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	496	1,000	496,000.00	13.7536	6,821,785.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	496	1,000	496,000.00	13.7536	6,821,785.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.7424	6,871,200.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.5967	6,798,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.7544	6,877,200.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.7539	6,876,950.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.7424	6,871,200.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.5967	6,798,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.7544	6,877,200.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.7539	6,876,950.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	13.7424	13,742,400.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	13.7474	13,747,400.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	8,525	1,000	8,525,000.00	13.7814	117,486,435.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	8,525	1,000	8,525,000.00	13.7814	117,486,435.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			36,370		36,370,000.00			500,607,005.70
Total Options								
Total \$ / R Foreign Exchange Future			36,370		36,370,000.00			500,607,005.70
Mar 2017 \$ / R MAXI								
\$ / R MAXI 13/03/2017		Foreign Exchange Future						
			Sell	1	100,000	100,000.00	13.7324	1,373,240.00
\$ / R MAXI 13/03/2017		Foreign Exchange Future						
			Buy	1	100,000	100,000.00	13.7324	1,373,240.00
Total Futures			2		200,000.00			2,746,480.00
Total Options								
Total \$ / R MAXI Foreign Exchange Future			2		200,000.00			2,746,480.00
Mar 2017 £ / R								
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	1	1,000	1,000.00	16.4992	16,499.20
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	2	1,000	2,000.00	16.6200	33,240.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	2	1,000	2,000.00	16.6400	33,280.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	2	1,000	2,000.00	16.5800	33,160.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	5	1,000	5,000.00	16.5000	82,500.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	5	1,000	5,000.00	16.5600	82,800.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	5	1,000	5,000.00	16.6300	83,150.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	5	1,000	5,000.00	16.6130	83,065.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	5	1,000	5,000.00	16.6233	83,116.50
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	16.5000	82,500.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	5	1,000	5,000.00	16.5617	82,808.50
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	16.6130	83,065.00
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	16.6233	83,116.50
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	16.5617	82,808.50
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	16.4650	82,325.00
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	16.5600	82,800.00
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	5	1,000	5,000.00	16.6300	83,150.00
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	6	1,000	6,000.00	16.6133	99,679.80
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	6	1,000	6,000.00	16.4707	98,824.20
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	10	1,000	10,000.00	16.5000	165,000.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	10	1,000	10,000.00	16.5000	165,000.00
£ / R 13/03/2017		Foreign Exchange Future						
			Sell	50	1,000	50,000.00	16.5920	829,600.00
£ / R 13/03/2017		Foreign Exchange Future						
			Buy	50	1,000	50,000.00	16.5920	829,600.00

£ / R 13/03/2017	Foreign Exchange Future	Buy	60	1,000	60,000.00	16.5925	995,550.00
£ / R 13/03/2017	Foreign Exchange Future	Sell	60	1,000	60,000.00	16.5925	995,550.00
£ / R 13/03/2017	Foreign Exchange Future	Sell	200	1,000	200,000.00	16.5500	3,310,000.00
£ / R 13/03/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	16.5500	3,310,000.00
Total Futures			724		724,000.00		11,992,188.20

Total Options

Total £ / R Foreign Exchange Future

724

724,000.00

11,992,188.20

Mar 2017 € / R

€ / R 13/03/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.6170	29,234.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.6271	29,254.20
€ / R 13/03/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.6271	29,254.20
€ / R 13/03/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.6170	29,234.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.6353	73,176.50
€ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.6353	73,176.50
€ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.6150	73,075.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.6150	73,075.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	14.5600	87,360.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	6	1,000	6,000.00	14.5600	87,360.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	14.6000	87,600.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	30	1,000	30,000.00	14.6340	439,020.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	37	1,000	37,000.00	14.6061	540,425.70
€ / R 13/03/2017	Foreign Exchange Future	Sell	67	1,000	67,000.00	14.6185	979,439.50
€ / R 13/03/2017	Foreign Exchange Future	Sell	150	1,000	150,000.00	14.5826	2,187,390.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	150	1,000	150,000.00	14.5826	2,187,390.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.5900	3,647,500.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.5900	3,647,500.00
Total Futures			980		980,000.00		14,300,464.60

Total Options

Total € / R Foreign Exchange Future

980

980,000.00

14,300,464.60

Mar 2017 AU\$ / R

AU\$ / R 13/03/2017	Foreign Exchange Future	Sell	30	1,000	30,000.00	10.2511	307,533.00
AU\$ / R 13/03/2017	Foreign Exchange Future	Buy	30	1,000	30,000.00	10.2511	307,533.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			60		60,000.00			615,066.00
Total Options								
Total AU\$ / R Foreign Exchange Future			60		60,000.00			615,066.00
Mar 2017 QUANTO € / \$								
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Buy	10	10,000	100,000.00	1.0634		106,340.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Buy	10	10,000	100,000.00	1.0630		106,300.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Sell	10	10,000	100,000.00	1.0634		106,340.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Sell	10	10,000	100,000.00	1.0630		106,300.00
Total Futures			40		400,000.00			425,280.00
Total Options								
Total QUANTO € / \$ Foreign Exchange Future			40		400,000.00			425,280.00
Mar 2017 \$ / R								
\$ / R 31/03/2017 Any day expiry		Sell	4	1,000	4,000.00	13.8400		55,360.00
\$ / R 31/03/2017 Any day expiry		Buy	4	1,000	4,000.00	13.8400		55,360.00
Total Futures			8		8,000.00			110,720.00
Total Options								
Total \$ / R Any day expiry			8		8,000.00			110,720.00
Jun 2017 \$ / R								
\$ / R 19/06/2017 Foreign Exchange Future		Buy	1,400	1,000	1,400,000.00	13.9710		19,559,400.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	1,400	1,000	1,400,000.00	13.9710		19,559,400.00
\$ / R 19/06/2017 Foreign Exchange Future		Buy	1,481	1,000	1,481,000.00	14.0060		20,742,886.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	1,481	1,000	1,481,000.00	14.0060		20,742,886.00
\$ / R 19/06/2017 Foreign Exchange Future	C	14.26 Sell	3,156	1,000	3,156,000.00	565.5100		1,784,749,560.00
\$ / R 19/06/2017 Foreign Exchange Future	C	14.26 Buy	3,156	1,000	3,156,000.00	565.5100		1,784,749,560.00

Total Futures		5,762		5,762,000.00		80,604,572.00
Total Options		6,312		6,312,000		3,569,499,120.00
Total \$ / R Foreign Exchange Future		12,074		12,074,000.00		3,650,103,692.00
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Jun 2017 € / R						
€ / R 19/06/2017 Foreign Exchange Future	Sell	100	1,000	100,000.00	14.9274	1,492,740.00
€ / R 19/06/2017 Foreign Exchange Future	Buy	100	1,000	100,000.00	14.9274	1,492,740.00
Total Futures		200		200,000.00		2,985,480.00
Total Options						
Total € / R Foreign Exchange Future		200		200,000.00		2,985,480.00
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Sep 2017 \$ / R						
\$ / R 18/09/2017 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2618	71,309.00
\$ / R 18/09/2017 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2618	71,309.00
Total Futures		10		10,000.00		142,618.00
Total Options						
Total \$ / R Foreign Exchange Future		10		10,000.00		142,618.00
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Total Futures		48,134		48,692,000.00		668 891 592.30
Total Options		6,312		6,312,000.00		3 569 499 120.00
Grand Total for Currency Future Detailed Turnover		54,446		55,004,000.00		4 238 390 712.30