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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 07/03/2017

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Mar 2017 \$ / R</b>								
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	12.9802		25,960.40
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	12.9561		25,912.20
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	12.9561		25,912.20
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	12.9802		25,960.40
\$ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	12.9925		38,977.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	12.9637		38,891.10
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	12.9637		38,891.10
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	12.9925		38,977.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	12.9800		64,900.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.9800		64,900.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.9885		64,942.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.9750		64,875.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.9650		64,825.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	12.9650		64,825.00

\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.9850	64,925.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9900	64,950.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9850	64,925.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9885	64,942.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9750	64,875.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9650	64,825.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.9650	64,825.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.9650	77,790.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.9650	77,790.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.9848	90,893.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.9848	90,893.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.9800	90,860.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.9800	90,860.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.9815	129,815.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.9586	129,586.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.9586	129,586.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.9815	129,815.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.9715	194,572.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.9715	194,572.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	16	1,000	16,000.00	12.9675	207,480.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	16	1,000	16,000.00	12.9675	207,480.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.9935	259,870.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.9740	259,480.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.9887	259,774.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.9935	259,870.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.9740	259,480.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9811	324,527.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9817	324,542.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.9678	324,195.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9755	324,387.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.9475	323,687.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.0315	325,787.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.9817	324,542.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9635	324,087.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9650	324,125.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9871	324,677.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.0315	325,787.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.9755	324,387.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9550	323,875.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9475	323,687.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9739	324,347.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9811	324,527.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9550	323,875.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.0298	325,745.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.9678	324,195.00

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	Sell	25	1,000	25,000.00	13.0298		325,745.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.9600		324,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.9600		388,800.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	30	1,000	30,000.00	12.9450		388,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.9450		388,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	33	1,000	33,000.00	12.9540		427,482.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	33	1,000	33,000.00	12.9540		427,482.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	35	1,000	35,000.00	13.0046		455,161.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	35	1,000	35,000.00	13.0046		455,161.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.9760		519,040.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.9783		519,132.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	13.0048		520,192.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.9925		519,700.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.9500		518,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	13.0048		520,192.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.9925		519,700.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.9760		519,040.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.9500		518,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.9783		519,132.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	45	1,000	45,000.00	12.9891		584,509.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.9700		648,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.9638		648,190.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.9800		649,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.9550		647,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.9750		648,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.9550		647,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.9750		648,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.9758		648,790.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.9806		649,030.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	55	1,000	55,000.00	12.9939		714,664.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	55	1,000	55,000.00	12.9939		714,664.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	75	1,000	75,000.00	12.9550		971,625.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	82	1,000	82,000.00	12.9800		1,064,360.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	96	1,000	96,000.00	12.9928		1,247,308.80
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.9750		1,297,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.9900		1,299,000.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.0125		1,301,250.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.9774		1,297,740.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.9958		1,299,580.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.9587		1,295,870.00

\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	13.0022	1,300,220.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	12.9988	1,299,880.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	13.0214	1,302,140.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	12.9774	1,297,740.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	12.9529	1,295,290.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	12.9958	1,299,580.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	100	1,000	100,000.00	12.9587	1,295,870.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	100	1,000	100,000.00	12.9529	1,295,290.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	117	1,000	117,000.00	12.9800	1,518,660.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	143	1,000	143,000.00	12.9800	1,856,140.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	243	1,000	243,000.00	13.0050	3,160,215.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	243	1,000	243,000.00	13.0050	3,160,215.00
\$ / R 13/03/2017	Foreign Exchange Future	P	12.70 Sell	250	1,000	250,000.00	16.0000	4,000,000.00
\$ / R 13/03/2017	Foreign Exchange Future	P	12.70 Buy	250	1,000	250,000.00	16.0000	4,000,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	265	1,000	265,000.00	12.9887	3,442,005.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	342	1,000	342,000.00	12.9800	4,439,160.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	347	1,000	347,000.00	12.9800	4,504,060.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	354	1,000	354,000.00	12.9750	4,593,150.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	472	1,000	472,000.00	12.9800	6,126,560.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	498	1,000	498,000.00	12.9667	6,457,416.60
\$ / R 13/03/2017	Foreign Exchange Future		Sell	498	1,000	498,000.00	12.9667	6,457,416.60
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.9540	6,477,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.9637	6,481,850.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.9917	6,495,850.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.9853	6,492,650.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.9798	6,489,900.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.9540	6,477,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.0050	6,502,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.0050	6,502,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.9637	6,481,850.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	564	1,000	564,000.00	12.9800	7,320,720.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	699	1,000	699,000.00	12.9800	9,073,020.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	763	1,000	763,000.00	12.9800	9,903,740.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	864	1,000	864,000.00	12.9937	11,226,556.80
\$ / R 13/03/2017	Foreign Exchange Future		Buy	864	1,000	864,000.00	12.9937	11,226,556.80
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,499	1,000	1,499,000.00	12.9800	19,457,020.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.9835	19,475,250.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.9835	19,475,250.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.9817	19,472,550.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.9817	19,472,550.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,508	1,000	1,508,000.00	12.9887	19,586,959.60
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,601	1,000	1,601,000.00	12.9800	20,780,980.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,942	1,000	1,942,000.00	12.9800	25,207,160.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	3,414	1,000	3,414,000.00	12.9887	44,343,421.80
\$ / R 13/03/2017	Foreign Exchange Future		Buy	5,207	1,000	5,207,000.00	12.9887	67,632,160.90

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		Sell	6,330	1,000	6,330,000.00	12.9800		82,163,400.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	9,258	1,000	9,258,000.00	12.9687		120,064,224.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	11,131	1,000	11,131,000.00	12.9800		144,480,380.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	14,951	1,000	14,951,000.00	12.9800		194,063,980.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	37,099	1,000	37,099,000.00	12.9800		481,545,020.00
<b>Total Futures</b>			<b>115,452</b>		<b>115,452,000.00</b>			<b>1,498,578,723.60</b>
<b>Total Options</b>			<b>500</b>		<b>500,000</b>			<b>8,000,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>			<b>115,952</b>		<b>115,952,000.00</b>			<b>1,506,578,723.60</b>

### Mar 2017 \$ / R MAXI

\$ / R MAXI 13/03/2017 Foreign Exchange Future		Sell	7	100,000	700,000.00	12.9725		9,080,750.00
\$ / R MAXI 13/03/2017 Foreign Exchange Future		Sell	14	100,000	1,400,000.00	12.9725		18,161,500.00
\$ / R MAXI 13/03/2017 Foreign Exchange Future		Buy	21	100,000	2,100,000.00	12.9725		27,242,250.00
<b>Total Futures</b>			<b>42</b>		<b>4,200,000.00</b>			<b>54,484,500.00</b>
<b>Total Options</b>								
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>42</b>		<b>4,200,000.00</b>			<b>54,484,500.00</b>

### Mar 2017 £ / R

£ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	15.8100		79,050.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	15.8100		79,050.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	79	1,000	79,000.00	15.8370		1,251,123.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	16.2430		1,624,300.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	16.2430		1,624,300.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	16.2430		1,624,300.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	16.2430		1,624,300.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	15.8283		3,957,075.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	15.8364		3,959,100.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	15.8283		3,957,075.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	329	1,000	329,000.00	15.8365		5,210,208.50
£ / R 13/03/2017 Foreign Exchange Future		Buy	422	1,000	422,000.00	15.8450		6,686,590.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	422	1,000	422,000.00	15.8450		6,686,590.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	15.8360		7,918,000.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	15.8360		7,918,000.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	2,500	1,000	2,500,000.00	15.8219		39,554,750.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	2,500	1,000	2,500,000.00	15.8219		39,554,750.00

<b>Total Futures</b>		<b>8,412</b>		<b>8,412,000.00</b>		<b>133,308,561.50</b>
<b>Total Options</b>						
<b>Total £ / R Foreign Exchange Future</b>		<b>8,412</b>		<b>8,412,000.00</b>		<b>133,308,561.50</b>

**Mar 2017 € / R**

€ / R 15/03/2017 Any day expiry	Buy	8	1,000	8,000.00	13.7800	110,240.00
€ / R 15/03/2017 Any day expiry	Sell	8	1,000	8,000.00	13.7800	110,240.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	30	1,000	30,000.00	13.7400	412,200.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	30	1,000	30,000.00	13.7100	411,300.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	30	1,000	30,000.00	13.7100	411,300.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	124	1,000	124,000.00	13.7320	1,702,768.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	250	1,000	250,000.00	13.7318	3,432,950.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	374	1,000	374,000.00	13.7319	5,135,730.60
€ / R 13/03/2017 Foreign Exchange Future	Buy	925	1,000	925,000.00	14.4026	13,322,405.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	925	1,000	925,000.00	14.4026	13,322,405.00
<b>Total Futures</b>		<b>2,704</b>		<b>2,704,000.00</b>		<b>38,371,538.60</b>
<b>Total Options</b>						
<b>Total € / R Foreign Exchange Future</b>		<b>2,704</b>		<b>2,704,000.00</b>		<b>38,371,538.60</b>

**Mar 2017 AU\$ / R**

AU\$ / R 13/03/2017 Foreign Exchange Future	Sell	5	1,000	5,000.00	9.8575	49,287.50
AU\$ / R 13/03/2017 Foreign Exchange Future	Buy	5	1,000	5,000.00	9.8575	49,287.50
<b>Total Futures</b>		<b>10</b>		<b>10,000.00</b>		<b>98,575.00</b>
<b>Total Options</b>						
<b>Total AU\$ / R Foreign Exchange Future</b>		<b>10</b>		<b>10,000.00</b>		<b>98,575.00</b>

**Mar 2017 QUANTO € / \$**

QUANTO € / \$ 13/03/2017 Foreign Exchange Future	Sell	20	10,000	200,000.00	1.0570	211,400.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future	Buy	20	10,000	200,000.00	1.0570	211,400.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future	Buy	31	10,000	310,000.00	1.0602	328,662.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future	Sell	31	10,000	310,000.00	1.0602	328,662.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>102</b>		<b>1,020,000.00</b>			<b>1,080,124.00</b>
<b>Total Options</b>								
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>102</b>		<b>1,020,000.00</b>			<b>1,080,124.00</b>
<b>Mar 2017 \$ / R</b>								
\$ / R 31/03/2017 Any day expiry		Buy	8	1,000	8,000.00	13.0388		104,310.40
\$ / R 31/03/2017 Any day expiry		Sell	8	1,000	8,000.00	13.0388		104,310.40
\$ / R 31/03/2017 Any day expiry		Buy	53	1,000	53,000.00	13.0388		691,056.40
\$ / R 31/03/2017 Any day expiry		Buy	172	1,000	172,000.00	13.0388		2,242,673.60
\$ / R 31/03/2017 Any day expiry		Buy	527	1,000	527,000.00	13.0388		6,871,447.60
\$ / R 31/03/2017 Any day expiry		Sell	752	1,000	752,000.00	13.0388		9,805,177.60
<b>Total Futures</b>			<b>1,520</b>		<b>1,520,000.00</b>			<b>19,818,976.00</b>
<b>Total Options</b>								
<b>Total \$ / R Any day expiry</b>			<b>1,520</b>		<b>1,520,000.00</b>			<b>19,818,976.00</b>
<b>Apr 2017 \$ / R</b>								
\$ / R 28/04/2017 Any day expiry		Sell	70	1,000	70,000.00	13.1040		917,280.00
\$ / R 28/04/2017 Any day expiry		Buy	70	1,000	70,000.00	13.1040		917,280.00
<b>Total Futures</b>			<b>140</b>		<b>140,000.00</b>			<b>1,834,560.00</b>
<b>Total Options</b>								
<b>Total \$ / R Any day expiry</b>			<b>140</b>		<b>140,000.00</b>			<b>1,834,560.00</b>
<b>Jun 2017 \$ / R</b>								
\$ / R 19/06/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.1850		13,185.00
\$ / R 19/06/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.1850		13,185.00
\$ / R 19/06/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.1965		13,196.50
\$ / R 19/06/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.1965		13,196.50
\$ / R 19/06/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	13.1727		39,518.10
\$ / R 19/06/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.1727		39,518.10
\$ / R 19/06/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.1827		39,548.10
\$ / R 19/06/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	13.1777		39,533.10
\$ / R 19/06/2017 Foreign Exchange Future		Buy	8	1,000	8,000.00	13.1800		105,440.00

\$ / R 19/06/2017	Foreign Exchange Future	Sell	8	1,000	8,000.00	13.1800	105,440.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2050	132,050.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.1776	131,776.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.1850	131,850.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2050	132,050.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2050	132,050.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2050	132,050.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.1776	131,776.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.1740	329,350.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.1868	329,670.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.1868	329,670.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.1740	329,350.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	13.1718	526,872.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	13.1718	526,872.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	13.1897	527,588.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	13.1897	527,588.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.1996	659,980.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.1996	659,980.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	77	1,000	77,000.00	13.1826	1,015,060.20
\$ / R 19/06/2017	Foreign Exchange Future	Sell	77	1,000	77,000.00	13.1826	1,015,060.20
\$ / R 19/06/2017	Foreign Exchange Future	Buy	82	1,000	82,000.00	13.2010	1,082,482.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2100	1,321,000.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2075	1,320,750.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.2112	1,321,120.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.2158	1,321,580.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.1974	1,319,740.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.2050	1,320,500.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.2228	1,322,280.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2228	1,322,280.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.1777	1,317,770.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2050	1,320,500.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.2404	1,324,040.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.1949	1,319,490.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.1949	1,319,490.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.1974	1,319,740.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.1777	1,317,770.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2128	1,321,280.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	102	1,000	102,000.00	13.1857	1,344,941.40
\$ / R 19/06/2017	Foreign Exchange Future	Buy	117	1,000	117,000.00	13.2010	1,544,517.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	143	1,000	143,000.00	13.2010	1,887,743.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	200	1,000	200,000.00	13.2258	2,645,160.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	13.2088	2,641,760.00
\$ / R 19/06/2017	Foreign Exchange Future	Sell	300	1,000	300,000.00	13.2030	3,960,900.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	300	1,000	300,000.00	13.2037	3,961,110.00
\$ / R 19/06/2017	Foreign Exchange Future	Buy	300	1,000	300,000.00	13.2030	3,960,900.00



Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/06/2017	Foreign Exchange Future		Sell	300	1,000	300,000.00	13.2037		3,961,110.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	342	1,000	342,000.00	13.2010		4,514,742.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	347	1,000	347,000.00	13.2010		4,580,747.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	400	1,000	400,000.00	13.2158		5,286,320.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	472	1,000	472,000.00	13.2010		6,230,872.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	492	1,000	492,000.00	13.1800		6,484,560.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	492	1,000	492,000.00	13.1800		6,484,560.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	498	1,000	498,000.00	13.1857		6,566,478.60
\$ / R 19/06/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.2158		6,607,900.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.1803		6,590,150.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.1910		6,595,500.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2027		6,601,350.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.1803		6,590,150.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.1910		6,595,500.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.2027		6,601,350.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	505	1,000	505,000.00	13.3550		6,744,275.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	505	1,000	505,000.00	13.3550		6,744,275.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	524	1,000	524,000.00	13.3550		6,998,020.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	524	1,000	524,000.00	13.3550		6,998,020.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	564	1,000	564,000.00	13.2010		7,445,364.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	600	1,000	600,000.00	13.1857		7,911,420.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	699	1,000	699,000.00	13.2010		9,227,499.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	763	1,000	763,000.00	13.2010		10,072,363.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.1849		13,184,900.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.1853		13,185,300.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.1959		13,195,900.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.2199		13,219,900.00
\$ / R 19/06/2017	Foreign Exchange Future	C	14.50 Buy	1,400	1,000	1,400,000.00	142.4700		199,458,000.00
\$ / R 19/06/2017	Foreign Exchange Future	C	14.50 Sell	1,400	1,000	1,400,000.00	142.4700		199,458,000.00
\$ / R 19/06/2017	Foreign Exchange Future	C	14.50 Sell	1,400	1,000	1,400,000.00	132.4700		185,458,000.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	1,499	1,000	1,499,000.00	13.2010		19,788,299.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	13.2331		19,849,650.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	1,601	1,000	1,601,000.00	13.2010		21,134,801.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	1,942	1,000	1,942,000.00	13.2010		25,636,342.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	5,500	1,000	5,500,000.00	13.2065		72,635,750.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	6,330	1,000	6,330,000.00	13.2010		83,562,330.00
\$ / R 19/06/2017	Foreign Exchange Future		Sell	9,258	1,000	9,258,000.00	13.1887		122,100,984.60
\$ / R 19/06/2017	Foreign Exchange Future		Sell	9,258	1,000	9,258,000.00	13.1987		122,193,564.60
\$ / R 19/06/2017	Foreign Exchange Future		Buy	11,131	1,000	11,131,000.00	13.2010		146,940,331.00
\$ / R 19/06/2017	Foreign Exchange Future		Buy	14,951	1,000	14,951,000.00	13.2010		197,368,151.00

\$ / R 19/06/2017	Foreign Exchange Future	Sell	37,099	1,000	37,099,000.00	13.2010	489,743,899.00
<b>Total Futures</b>			<b>119,556</b>		<b>119,556,000.00</b>		<b>1,578,453,874.00</b>
<b>Total Options</b>			<b>4,200</b>		<b>4,200,000</b>		<b>584,374,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>			<b>123,756</b>		<b>123,756,000.00</b>		<b>2,162,827,874.00</b>

**Jun 2017 £ / R**

£ / R 19/06/2017	Foreign Exchange Future	Sell	1	1,000	1,000.00	16.1020	16,102.00
£ / R 19/06/2017	Foreign Exchange Future	Sell	1	1,000	1,000.00	16.1618	16,161.80
£ / R 19/06/2017	Foreign Exchange Future	Buy	1	1,000	1,000.00	16.1020	16,102.00
£ / R 19/06/2017	Foreign Exchange Future	Buy	1	1,000	1,000.00	16.1618	16,161.80
£ / R 19/06/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	16.1039	32,207.80
£ / R 19/06/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	16.1240	32,248.00
£ / R 19/06/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	16.1039	32,207.80
£ / R 19/06/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	16.1240	32,248.00
£ / R 19/06/2017	Foreign Exchange Future	Buy	4	1,000	4,000.00	16.1550	64,620.00
£ / R 19/06/2017	Foreign Exchange Future	Sell	4	1,000	4,000.00	16.1550	64,620.00
£ / R 19/06/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.1650	161,650.00
£ / R 19/06/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.1672	161,672.00
£ / R 19/06/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.1650	161,650.00
£ / R 19/06/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.1672	161,672.00
£ / R 19/06/2017	Foreign Exchange Future	Sell	12	1,000	12,000.00	16.1229	193,474.80
£ / R 19/06/2017	Foreign Exchange Future	Buy	12	1,000	12,000.00	16.1229	193,474.80
£ / R 19/06/2017	Foreign Exchange Future	Sell	422	1,000	422,000.00	16.1550	6,817,410.00
£ / R 19/06/2017	Foreign Exchange Future	Buy	422	1,000	422,000.00	16.1550	6,817,410.00
<b>Total Futures</b>			<b>928</b>		<b>928,000.00</b>		<b>14,991,092.80</b>
<b>Total Options</b>							
<b>Total £ / R Foreign Exchange Future</b>			<b>928</b>		<b>928,000.00</b>		<b>14,991,092.80</b>

**Jun 2017 € / R**

€ / R 19/06/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.0300	28,060.00
€ / R 19/06/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.0300	28,060.00
€ / R 19/06/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0000	70,000.00
€ / R 19/06/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0363	70,181.50
€ / R 19/06/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0000	70,000.00
€ / R 19/06/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0363	70,181.50
€ / R 19/06/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.0450	351,125.00
€ / R 19/06/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.0650	351,625.00
€ / R 19/06/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.0650	351,625.00
€ / R 19/06/2017	Foreign Exchange Future	Buy	120	1,000	120,000.00	14.0450	1,685,400.00
€ / R 19/06/2017	Foreign Exchange Future	Sell	120	1,000	120,000.00	14.0000	1,680,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
€ / R 19/06/2017 Foreign Exchange Future		Buy	120	1,000	120,000.00	14.0000		1,680,000.00
<b>Total Futures</b>			<b>459</b>		<b>459,000.00</b>			<b>6,436,258.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>459</b>		<b>459,000.00</b>			<b>6,436,258.00</b>
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<b>Sep 2017 € / R</b>								
€ / R 18/09/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.3350		716,750.00
€ / R 18/09/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.2900		714,500.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.2900		714,500.00
<b>Total Futures</b>			<b>150</b>		<b>150,000.00</b>			<b>2,145,750.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>150</b>		<b>150,000.00</b>			<b>2,145,750.00</b>
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<b>Sep 2017 \$ / R</b>								
\$ / R 27/09/2017 Any day expiry		Sell	50	1,000	50,000.00	13.4420		672,100.00
\$ / R 27/09/2017 Any day expiry		Buy	50	1,000	50,000.00	13.4420		672,100.00
<b>Total Futures</b>			<b>100</b>		<b>100,000.00</b>			<b>1,344,200.00</b>
<b>Total Options</b>								
<b>Total \$ / R Any day expiry</b>			<b>100</b>		<b>100,000.00</b>			<b>1,344,200.00</b>
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<b>Dec 2017 \$ / R</b>								
\$ / R 18/12/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.6100		13,610.00
\$ / R 18/12/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.6100		68,050.00
\$ / R 18/12/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.6100		68,050.00
\$ / R 18/12/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.6154		68,077.00
\$ / R 18/12/2017 Foreign Exchange Future		Sell	16	1,000	16,000.00	13.6116		217,785.60
<b>Total Futures</b>			<b>32</b>		<b>32,000.00</b>			<b>435,572.60</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>32</b>		<b>32,000.00</b>			<b>435,572.60</b>

<b>Total Futures</b>	<b>249,607</b>	<b>254,683,000.00</b>	<b>3,351,382,306.10</b>
<b>Total Options</b>	<b>4,700</b>	<b>4,700,000.00</b>	<b>592,374,000.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>	<b>254,307</b>	<b>259,383,000.00</b>	<b>3,943,756,306.10</b>