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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 24/11/2016

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Dec 2016 £ / R</b>								
£ / R 02/12/2016 Any day expiry		Buy	6	1,000	6,000.00	17.6993		106,195.80
£ / R 02/12/2016 Any day expiry		Sell	6	1,000	6,000.00	17.6993		106,195.80
		<b>Total Futures</b>	<b>12</b>		<b>12,000.00</b>			<b>212,391.60</b>
		<b>Total Options</b>						
		<b>Total £ / R Any day expiry</b>	<b>12</b>		<b>12,000.00</b>			<b>212,391.60</b>
<b>Dec 2016 \$ / R</b>								
\$ / R 15/12/2016 Any day expiry		Buy	36	1,000	36,000.00	14.2700		513,720.00
\$ / R 15/12/2016 Any day expiry		Sell	36	1,000	36,000.00	14.2700		513,720.00

<b>Total Futures</b>	<b>72</b>	<b>72,000.00</b>	<b>1,027,440.00</b>
<b>Total Options</b>			
<b>Total \$ / R Any day expiry</b>	<b>72</b>	<b>72,000.00</b>	<b>1,027,440.00</b>

**Dec 2016 £ / R**

£ / R 15/12/2016 Any day expiry	Buy	14	1,000	14,000.00	17.7508	248,511.20
£ / R 15/12/2016 Any day expiry	Sell	14	1,000	14,000.00	17.7508	248,511.20
<b>Total Futures</b>		<b>28</b>		<b>28,000.00</b>		<b>497,022.40</b>
<b>Total Options</b>						
<b>Total £ / R Any day expiry</b>		<b>28</b>		<b>28,000.00</b>		<b>497,022.40</b>

**Dec 2016 \$ / R**

\$ / R 19/12/2016 Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3100	14,310.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3100	14,310.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2654	14,265.40
\$ / R 19/12/2016 Foreign Exchange Future	Sell	1	1,000	1,000.00	14.2654	14,265.40
\$ / R 19/12/2016 Foreign Exchange Future	Buy	2	1,000	2,000.00	14.2800	28,560.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	2	1,000	2,000.00	14.2710	28,542.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	2	1,000	2,000.00	14.2710	28,542.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	3	1,000	3,000.00	14.2756	42,826.80
\$ / R 19/12/2016 Foreign Exchange Future	Sell	3	1,000	3,000.00	14.2756	42,826.80
\$ / R 19/12/2016 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.1790	70,895.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2455	71,227.50
\$ / R 19/12/2016 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.1790	70,895.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2455	71,227.50
\$ / R 19/12/2016 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.3005	71,502.50
\$ / R 19/12/2016 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.3005	71,502.50
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2800	142,800.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1962	141,962.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1621	141,621.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1700	141,700.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1800	141,800.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.2101	142,101.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1962	141,962.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2700	142,700.00
\$ / R 19/12/2016 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.2800	142,800.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1900	141,900.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2050	142,050.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1800	141,800.00
\$ / R 19/12/2016 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1700	141,700.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/12/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.2700		142,700.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.1621		141,621.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	14.2101		142,101.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.2250		213,375.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.2900		214,350.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.1925		212,887.50
\$ / R 19/12/2016 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.2950		214,425.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	17	1,000	17,000.00	14.2025		241,442.50
\$ / R 19/12/2016 Foreign Exchange Future		Sell	17	1,000	17,000.00	14.2025		241,442.50
\$ / R 19/12/2016 Foreign Exchange Future		Sell	19	1,000	19,000.00	14.2940		271,586.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	19	1,000	19,000.00	14.2940		271,586.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	20	1,000	20,000.00	14.2693		285,386.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	20	1,000	20,000.00	14.2693		285,386.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	20	1,000	20,000.00	14.2500		285,000.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	24	1,000	24,000.00	14.1585		339,804.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	24	1,000	24,000.00	14.1585		339,804.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	24	1,000	24,000.00	14.1800		340,320.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	24	1,000	24,000.00	14.1800		340,320.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2900		357,250.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2165		355,412.50
\$ / R 19/12/2016 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.3000		357,500.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2921		357,302.50
\$ / R 19/12/2016 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.3000		357,500.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.2900		357,250.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2921		357,302.50
\$ / R 19/12/2016 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.2165		355,412.50
\$ / R 19/12/2016 Foreign Exchange Future		Sell	30	1,000	30,000.00	14.1725		425,175.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	30	1,000	30,000.00	14.2900		428,700.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	30	1,000	30,000.00	14.1940		425,820.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	30	1,000	30,000.00	14.1624		424,872.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	30	1,000	30,000.00	14.2900		428,700.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	30	1,000	30,000.00	14.1624		424,872.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	30	1,000	30,000.00	14.1940		425,820.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	30	1,000	30,000.00	14.1725		425,175.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	31	1,000	31,000.00	14.1780		439,518.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	31	1,000	31,000.00	14.1780		439,518.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	35	1,000	35,000.00	14.2561		498,963.50
\$ / R 19/12/2016 Foreign Exchange Future		Sell	35	1,000	35,000.00	14.2521		498,823.50
\$ / R 19/12/2016 Foreign Exchange Future		Buy	35	1,000	35,000.00	14.2521		498,823.50
\$ / R 19/12/2016 Foreign Exchange Future		Sell	40	1,000	40,000.00	14.2121		568,484.00

\$ / R 19/12/2016	Foreign Exchange Future	Buy	40	1,000	40,000.00	14.2121	568,484.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	45	1,000	45,000.00	14.2648	641,916.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	45	1,000	45,000.00	14.2648	641,916.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.2800	714,000.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.2304	711,520.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.1925	709,625.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.1925	709,625.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.2165	710,825.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.2325	711,625.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.2800	714,000.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.2165	710,825.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.2325	711,625.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.3090	715,450.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.2562	712,810.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.3090	715,450.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.2562	712,810.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.2304	711,520.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	95	1,000	95,000.00	14.1911	1,348,154.50
\$ / R 19/12/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2400	1,424,000.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2500	1,425,000.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.1606	1,416,060.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2869	1,428,690.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2400	1,424,000.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2500	1,425,000.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.1750	1,417,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.1750	1,417,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2869	1,428,690.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.1606	1,416,060.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	108	1,000	108,000.00	14.1911	1,532,638.80
\$ / R 19/12/2016	Foreign Exchange Future	Sell	110	1,000	110,000.00	14.2700	1,569,700.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	110	1,000	110,000.00	14.2700	1,569,700.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	145	1,000	145,000.00	14.1907	2,057,651.50
\$ / R 19/12/2016	Foreign Exchange Future	Buy	145	1,000	145,000.00	14.1907	2,057,651.50
\$ / R 19/12/2016	Foreign Exchange Future	Sell	150	1,000	150,000.00	14.2025	2,130,375.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	150	1,000	150,000.00	14.2700	2,140,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	150	1,000	150,000.00	14.2025	2,130,375.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	150	1,000	150,000.00	14.2700	2,140,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	180	1,000	180,000.00	14.2700	2,568,600.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	180	1,000	180,000.00	14.2640	2,567,520.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	180	1,000	180,000.00	14.2640	2,567,520.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	180	1,000	180,000.00	14.2700	2,568,600.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.1919	2,838,380.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.1919	2,838,380.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	212	1,000	212,000.00	14.1817	3,006,520.40
\$ / R 19/12/2016	Foreign Exchange Future	Sell	212	1,000	212,000.00	14.1817	3,006,520.40

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/12/2016 Foreign Exchange Future		Buy	250	1,000	250,000.00	14.2766		3,569,150.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.2797		3,569,925.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	250	1,000	250,000.00	14.2797		3,569,925.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.2766		3,569,150.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	300	1,000	300,000.00	14.2792		4,283,760.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	300	1,000	300,000.00	14.2854		4,285,620.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	300	1,000	300,000.00	14.2792		4,283,760.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	300	1,000	300,000.00	14.2854		4,285,620.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	400	1,000	400,000.00	14.2518		5,700,720.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	400	1,000	400,000.00	14.2518		5,700,720.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	1,259	1,000	1,259,000.00	14.1911		17,866,594.90
\$ / R 19/12/2016 Foreign Exchange Future		Sell	1,462	1,000	1,462,000.00	14.1911		20,747,388.20
\$ / R 19/12/2016 Foreign Exchange Future		Sell	3,166	1,000	3,166,000.00	14.2700		45,178,820.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	3,166	1,000	3,166,000.00	14.2700		45,178,820.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	3,166	1,000	3,166,000.00	14.2700		45,178,820.00
\$ / R 21/12/2016 Any day expiry	C	14.30 Buy	5,000	1,000	5,000,000.00	310.3500		1,551,750,000.00
\$ / R 21/12/2016 Any day expiry	C	15.00 Sell	5,000	1,000	5,000,000.00	103.6300		518,150,000.00
\$ / R 21/12/2016 Any day expiry	P	13.50 Sell	5,000	1,000	5,000,000.00	76.7100		383,550,000.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	6,900	1,000	6,900,000.00	14.2518		98,337,420.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	6,900	1,000	6,900,000.00	14.2518		98,337,420.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	6,900	1,000	6,900,000.00	14.2518		98,337,420.00
\$ / R 21/12/2016 Any day expiry	C	14.30 Buy	15,000	1,000	15,000,000.00	310.3500		4,655,250,000.00
\$ / R 21/12/2016 Any day expiry	C	15.00 Sell	15,000	1,000	15,000,000.00	103.6300		1,554,450,000.00
\$ / R 21/12/2016 Any day expiry	P	13.50 Sell	15,000	1,000	15,000,000.00	76.7100		1,150,650,000.00
\$ / R 21/12/2016 Any day expiry	C	14.30 Sell	20,000	1,000	20,000,000.00	310.3500		6,207,000,000.00
\$ / R 21/12/2016 Any day expiry	C	15.00 Buy	20,000	1,000	20,000,000.00	103.6300		2,072,600,000.00
\$ / R 21/12/2016 Any day expiry	P	13.50 Buy	20,000	1,000	20,000,000.00	76.7100		1,534,200,000.00
<b>Total Futures</b>			<b>41,747</b>		<b>41,747,000.00</b>			<b>594,901,191.60</b>
<b>Total Options</b>			<b>120,000</b>		<b>120,000,000</b>			<b>19,627,600,000.00</b>
<b>Total \$ / R Any day expiry</b>			<b>161,747</b>		<b>161,747,000.00</b>			<b>20,222,501,191.60</b>

**Dec 2016 \$ / R MAXI**

\$ / R MAXI 19/12/2016 Foreign Exchange Future		Sell	1	100,000	100,000.00	14.2792		1,427,920.00
\$ / R MAXI 19/12/2016 Foreign Exchange Future		Buy	1	100,000	100,000.00	14.2792		1,427,920.00
\$ / R MAXI 19/12/2016 Foreign Exchange Future		Buy	1	100,000	100,000.00	14.1746		1,417,460.00
\$ / R MAXI 19/12/2016 Foreign Exchange Future		Sell	1	100,000	100,000.00	14.1746		1,417,460.00
\$ / R MAXI 19/12/2016 Foreign Exchange Future		Buy	2	100,000	200,000.00	14.2350		2,847,000.00

\$ / R MAXI 19/12/2016	Foreign Exchange Future	Sell	2	100,000	200,000.00	14.2650	2,853,000.00
\$ / R MAXI 19/12/2016	Foreign Exchange Future	Sell	2	100,000	200,000.00	14.2350	2,847,000.00
\$ / R MAXI 19/12/2016	Foreign Exchange Future	Sell	3	100,000	300,000.00	14.2650	4,279,500.00
\$ / R MAXI 19/12/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	14.2650	7,132,500.00
<b>Total Futures</b>			<b>18</b>		<b>1,800,000.00</b>		<b>25,649,760.00</b>
<b>Total Options</b>							
<b>Total \$ / R MAXI Foreign Exchange Future</b>			<b>18</b>		<b>1,800,000.00</b>		<b>25,649,760.00</b>

<b>Dec 2016 £ / R</b>							
£ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	17.7400	88,700.00
£ / R 19/12/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	17.7400	88,700.00
£ / R 19/12/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	17.7200	88,600.00
£ / R 19/12/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	17.7350	88,675.00
£ / R 19/12/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	17.7500	88,750.00
£ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	17.7500	88,750.00
£ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	17.7200	88,600.00
£ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	17.7350	88,675.00
£ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	17.7357	88,678.50
£ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	17.7799	88,899.50
£ / R 19/12/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	17.7799	88,899.50
£ / R 19/12/2016	Foreign Exchange Future	Buy	6	1,000	6,000.00	17.7400	106,440.00
£ / R 19/12/2016	Foreign Exchange Future	Sell	6	1,000	6,000.00	17.7400	106,440.00
£ / R 19/12/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	17.7077	354,154.00
£ / R 19/12/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	17.7446	443,615.00
£ / R 19/12/2016	Foreign Exchange Future	Buy	25	1,000	25,000.00	17.7446	443,615.00
£ / R 19/12/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	17.7133	442,832.50
<b>Total Futures</b>			<b>162</b>		<b>162,000.00</b>		<b>2,873,024.00</b>
<b>Total Options</b>							
<b>Total £ / R Foreign Exchange Future</b>			<b>162</b>		<b>162,000.00</b>		<b>2,873,024.00</b>

<b>Dec 2016 ¥ / R</b>							
¥ / R 19/12/2016	Foreign Exchange Future	Sell	111	100,000	11,100,000.00	0.1264	1,403,595.00
¥ / R 19/12/2016	Foreign Exchange Future	Sell	111	100,000	11,100,000.00	0.1264	1,403,595.00
<b>Total Futures</b>			<b>222</b>		<b>22,200,000.00</b>		<b>2,807,190.00</b>
<b>Total Options</b>							
<b>Total ¥ / R Foreign Exchange Future</b>			<b>222</b>		<b>22,200,000.00</b>		<b>2,807,190.00</b>

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Dec 2016 € / R</b>								
€ / R 19/12/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	15.0658		75,329.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	10	1,000	10,000.00	15.0150		150,150.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	10	1,000	10,000.00	15.0150		150,150.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	15	1,000	15,000.00	15.0750		226,125.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	15	1,000	15,000.00	15.0750		226,125.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	20	1,000	20,000.00	15.0263		300,526.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	25	1,000	25,000.00	15.0342		375,855.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	15.0591		45,177,300.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	15.0491		45,147,300.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	3,000	1,000	3,000,000.00	15.0491		45,147,300.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	15.0541		45,162,300.00
		<b>Total Futures</b>	<b>12,100</b>		<b>12,100,000.00</b>			<b>182,138,460.00</b>
		<b>Total Options</b>						
		<b>Total € / R Foreign Exchange Future</b>	<b>12,100</b>		<b>12,100,000.00</b>			<b>182,138,460.00</b>
<b>Dec 2016 QUANTO £ / \$</b>								
QUANTO £ / \$ 19/12/2016 Foreign Exchange Future		Sell	710	10,000	7,100,000.00	1.2465		8,850,150.00
QUANTO £ / \$ 19/12/2016 Foreign Exchange Future		Buy	710	10,000	7,100,000.00	1.2465		8,850,150.00
		<b>Total Futures</b>	<b>1,420</b>		<b>14,200,000.00</b>			<b>17,700,300.00</b>
		<b>Total Options</b>						
		<b>Total QUANTO £ / \$ Foreign Exchange Future</b>	<b>1,420</b>		<b>14,200,000.00</b>			<b>17,700,300.00</b>
<b>Mar 2017 \$ / R</b>								
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.4286		14,428.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.4286		14,428.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	14.4344		28,868.80
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.4344		28,868.80
\$ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4873		724,365.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4873		724,365.00
\$ / R 13/03/2017 Foreign Exchange Future	C	14.44 Buy	100	1,000	100,000.00	630.5052		63,050,520.00
\$ / R 13/03/2017 Foreign Exchange Future	C	14.44 Sell	100	1,000	100,000.00	630.5052		63,050,520.00
\$ / R 13/03/2017 Foreign Exchange Future	P	14.44 Buy	100	1,000	100,000.00	630.2500		63,025,000.00
\$ / R 13/03/2017 Foreign Exchange Future	P	13.25 Sell	100	1,000	100,000.00	159.6000		15,960,000.00

\$ / R 13/03/2017	Foreign Exchange Future	P	13.25	Sell	100	1,000	100,000.00	170.0000	17,000,000.00
\$ / R 13/03/2017	Foreign Exchange Future	P	13.25	Buy	100	1,000	100,000.00	170.0000	17,000,000.00
\$ / R 13/03/2017	Foreign Exchange Future	P	14.44	Sell	100	1,000	100,000.00	630.2500	63,025,000.00
<b>Total Futures</b>					<b>106</b>		<b>106,000.00</b>		<b>1,535,324.80</b>
<b>Total Options</b>					<b>700</b>		<b>700,000</b>		<b>302,111,040.00</b>
<b>Total \$ / R Foreign Exchange Future</b>					<b>806</b>		<b>806,000.00</b>		<b>303,646,364.80</b>

**Mar 2017 £ / R**

£ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	18.1274	90,637.00
£ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	18.1274	90,637.00
<b>Total Futures</b>					<b>10</b>		<b>10,000.00</b>		<b>181,274.00</b>
<b>Total Options</b>									
<b>Total £ / R Foreign Exchange Future</b>					<b>10</b>		<b>10,000.00</b>		<b>181,274.00</b>

**Mar 2017 € / R**

€ / R 13/03/2017	Foreign Exchange Future			Sell	30	1,000	30,000.00	15.4039	462,117.00
€ / R 13/03/2017	Foreign Exchange Future			Buy	30	1,000	30,000.00	15.4039	462,117.00
<b>Total Futures</b>					<b>60</b>		<b>60,000.00</b>		<b>924,234.00</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>					<b>60</b>		<b>60,000.00</b>		<b>924,234.00</b>

**Mar 2017 \$ / R**

\$ / R 31/03/2017	Any day expiry			Sell	166	1,000	166,000.00	14.5075	2,408,245.00
\$ / R 31/03/2017	Any day expiry			Buy	166	1,000	166,000.00	14.5075	2,408,245.00
<b>Total Futures</b>					<b>332</b>		<b>332,000.00</b>		<b>4,816,490.00</b>
<b>Total Options</b>									
<b>Total \$ / R Any day expiry</b>					<b>332</b>		<b>332,000.00</b>		<b>4,816,490.00</b>

**Mar 2017 £ / R**

£ / R 31/03/2017	Any day expiry			Sell	2	1,000	2,000.00	18.1810	36,362.00
£ / R 31/03/2017	Any day expiry			Buy	2	1,000	2,000.00	18.1810	36,362.00



Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>4</b>		<b>4,000.00</b>			<b>72,724.00</b>
<b>Total Options</b>								
<b>Total £ / R Any day expiry</b>			<b>4</b>		<b>4,000.00</b>			<b>72,724.00</b>
<b>Jun 2017 \$ / R</b>								
\$ / R 19/06/2017 Foreign Exchange Future		Buy	170	1,000	170,000.00	14.7932		2,514,844.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	170	1,000	170,000.00	14.7932		2,514,844.00
<b>Total Futures</b>			<b>340</b>		<b>340,000.00</b>			<b>5,029,688.00</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>340</b>		<b>340,000.00</b>			<b>5,029,688.00</b>
<b>Total Futures</b>			<b>56,633</b>		<b>93,173,000.00</b>			<b>840,366,514.40</b>
<b>Total Options</b>			<b>120,700</b>		<b>120,700,000.00</b>			<b>19,929,711,040.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>177,333</b>		<b>213,873,000.00</b>			<b>20,770,077,554.40</b>