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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 23/12/2016

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	C	15.00 Buy	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 27/01/2017 Any day expiry	C	15.00 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 27/01/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 27/01/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000		60,000.00
	Total Futures		0		0.00			0.00
	Total Options		240		240,000			240,000.00
	Total \$ / R Any day expiry		240		240,000.00			240,000.00
Feb 2017 \$ / R								
\$ / R 24/02/2017 Any day expiry	C	15.20 Buy	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 24/02/2017 Any day expiry	C	15.20 Sell	60	1,000	60,000.00	1.0000		60,000.00

\$ / R 24/02/2017	Any day expiry	P	13.50	Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 24/02/2017	Any day expiry	P	13.50	Buy	60	1,000	60,000.00	1.0000	60,000.00
Total Futures					0		0.00		0.00
Total Options					240		240,000		240,000.00
Total \$ / R Any day expiry					240		240,000.00		240,000.00

Mar 2017 \$ / R

\$ / R 13/03/2017	Foreign Exchange Future			Sell	1	1,000	1,000.00	14.1774	14,177.40
\$ / R 13/03/2017	Foreign Exchange Future			Sell	3	1,000	3,000.00	14.2275	42,682.50
\$ / R 13/03/2017	Foreign Exchange Future			Buy	3	1,000	3,000.00	14.2275	42,682.50
\$ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	14.2124	71,062.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	14.1912	70,956.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	14.1912	70,956.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	14.1958	70,979.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	14.2075	71,037.50
\$ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	14.2124	71,062.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	14.1886	70,943.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	14.2075	71,037.50
\$ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	14.1958	70,979.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	14.1886	70,943.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	10	1,000	10,000.00	14.1830	141,830.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	10	1,000	10,000.00	14.1830	141,830.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	10	1,000	10,000.00	14.2123	142,123.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	10	1,000	10,000.00	14.2123	142,123.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	14	1,000	14,000.00	14.2446	199,424.40
\$ / R 13/03/2017	Foreign Exchange Future			Buy	14	1,000	14,000.00	14.2446	199,424.40
\$ / R 13/03/2017	Foreign Exchange Future			Sell	15	1,000	15,000.00	14.1947	212,920.50
\$ / R 13/03/2017	Foreign Exchange Future			Buy	15	1,000	15,000.00	14.1947	212,920.50
\$ / R 13/03/2017	Foreign Exchange Future			Sell	31	1,000	31,000.00	14.1782	439,524.20
\$ / R 13/03/2017	Foreign Exchange Future			Sell	50	1,000	50,000.00	14.1774	708,870.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	50	1,000	50,000.00	14.1774	708,870.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	50	1,000	50,000.00	14.1774	708,870.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	50	1,000	50,000.00	14.1794	708,970.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	50	1,000	50,000.00	14.1774	708,870.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	65	1,000	65,000.00	14.2312	925,028.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	65	1,000	65,000.00	14.2312	925,028.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	100	1,000	100,000.00	14.2095	1,420,950.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	282	1,000	282,000.00	14.1778	3,998,139.60
\$ / R 13/03/2017	Foreign Exchange Future			Sell	445	1,000	445,000.00	14.2290	6,331,905.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	445	1,000	445,000.00	14.2290	6,331,905.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	1,000	1,000	1,000,000.00	14.2545	14,254,500.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	1,000	1,000	1,000,000.00	14.2595	14,259,500.00

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	1,100	1,000	1,100,000.00	14.2446		15,669,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1,100	1,000	1,100,000.00	14.2446		15,669,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	14.1915		21,287,250.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	14.1915		21,287,250.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	4,242	1,000	4,242,000.00	14.2019		60,244,459.80
\$ / R 13/03/2017 Foreign Exchange Future		Buy	4,242	1,000	4,242,000.00	14.2019		60,244,459.80
		Total Futures	17,522		17,522,000.00			249,034,562.60
		Total Options						
		Total \$ / R Foreign Exchange Future	17,522		17,522,000.00			249,034,562.60
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Mar 2017 £ / R								
£ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	17.5192		875,960.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	17.5192		875,960.00
		Total Futures	100		100,000.00			1,751,920.00
		Total Options						
		Total £ / R Foreign Exchange Future	100		100,000.00			1,751,920.00
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Mar 2017 € / R								
€ / R 13/03/2017 Foreign Exchange Future		Buy	40	1,000	40,000.00	14.9142		596,568.00
€ / R 13/03/2017 Foreign Exchange Future		Sell	40	1,000	40,000.00	14.9142		596,568.00
		Total Futures	80		80,000.00			1,193,136.00
		Total Options						
		Total € / R Foreign Exchange Future	80		80,000.00			1,193,136.00
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Mar 2017 AU\$ / R								
AU\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.2413		10,241.30
AU\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.2413		10,241.30

Total Futures	2	2,000.00	20,482.60
Total Options			
Total AU\$ / R Foreign Exchange Future	2	2,000.00	20,482.60

Mar 2017 \$ / R

\$ / R 31/03/2017 Any day expiry		Sell	22	1,000	22,000.00	14.2955	314,501.00
\$ / R 31/03/2017 Any day expiry		Buy	22	1,000	22,000.00	14.2955	314,501.00
\$ / R 29/03/2017 Any day expiry	C	15.44 Buy	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 29/03/2017 Any day expiry	C	15.44 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 29/03/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 29/03/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000	60,000.00
Total Futures			44		44,000.00		629,002.00
Total Options			240		240,000		240,000.00
Total \$ / R Any day expiry			284		284,000.00		869,002.00

Apr 2017 \$ / R

\$ / R 25/04/2017 Any day expiry	C	15.69 Buy	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 25/04/2017 Any day expiry	C	15.69 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 25/04/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 25/04/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000	60,000.00
Total Futures			0		0.00		0.00
Total Options			240		240,000		240,000.00
Total \$ / R Any day expiry			240		240,000.00		240,000.00

May 2017 \$ / R

\$ / R 26/05/2017 Any day expiry	C	15.97 Buy	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 26/05/2017 Any day expiry	C	15.97 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 26/05/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 26/05/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000	60,000.00
Total Futures			0		0.00		0.00
Total Options			240		240,000		240,000.00
Total \$ / R Any day expiry			240		240,000.00		240,000.00

Jun 2017 € / R

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	20	1,000	20,000.00	15.2413		304,826.00
€ / R 19/06/2017 Foreign Exchange Future		Buy	20	1,000	20,000.00	15.2413		304,826.00
Total Futures			40		40,000.00			609,652.00
Total Options								
Total € / R Foreign Exchange Future			40		40,000.00			609,652.00
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Jun 2017 \$ / R								
\$ / R 28/06/2017 Any day expiry	C	16.24 Buy	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 28/06/2017 Any day expiry	C	16.24 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 28/06/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 28/06/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000		60,000.00
Total Futures			0		0.00			0.00
Total Options			240		240,000			240,000.00
Total \$ / R Any day expiry			240		240,000.00			240,000.00
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Jul 2017 \$ / R								
\$ / R 27/07/2017 Any day expiry	C	16.53 Buy	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 27/07/2017 Any day expiry	C	16.53 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 27/07/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 27/07/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000		60,000.00
Total Futures			0		0.00			0.00
Total Options			240		240,000			240,000.00
Total \$ / R Any day expiry			240		240,000.00			240,000.00
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Aug 2017 \$ / R								
\$ / R 29/08/2017 Any day expiry	C	16.84 Buy	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 29/08/2017 Any day expiry	C	16.84 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 29/08/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 29/08/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000		60,000.00

Total Futures	0	0.00	0.00
Total Options	240	240,000	240,000.00
Total \$ / R Any day expiry	240	240,000.00	240,000.00

Sep 2017 \$ / R

\$ / R 27/09/2017 Any day expiry	C	17.13 Buy	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 27/09/2017 Any day expiry	C	17.13 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 27/09/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 27/09/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000	60,000.00
Total Futures			0		0.00		0.00
Total Options			240		240,000		240,000.00
Total \$ / R Any day expiry			240		240,000.00		240,000.00

Oct 2017 \$ / R

\$ / R 27/10/2017 Any day expiry	C	17.45 Buy	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 27/10/2017 Any day expiry	C	17.45 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 27/10/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 27/10/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000	60,000.00
Total Futures			0		0.00		0.00
Total Options			240		240,000		240,000.00
Total \$ / R Any day expiry			240		240,000.00		240,000.00

Nov 2017 \$ / R

\$ / R 28/11/2017 Any day expiry	C	17.74 Buy	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 28/11/2017 Any day expiry	C	17.74 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 28/11/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 28/11/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000	60,000.00
Total Futures			0		0.00		0.00
Total Options			240		240,000		240,000.00
Total \$ / R Any day expiry			240		240,000.00		240,000.00

Dec 2017 \$ / R

\$ / R 22/12/2017 Any day expiry	C	18.02 Buy	60	1,000	60,000.00	1.0000	60,000.00
\$ / R 22/12/2017 Any day expiry	C	18.02 Sell	60	1,000	60,000.00	1.0000	60,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 22/12/2017 Any day expiry	P	13.50 Sell	60	1,000	60,000.00	1.0000		60,000.00
\$ / R 22/12/2017 Any day expiry	P	13.50 Buy	60	1,000	60,000.00	1.0000		60,000.00
Total Futures			0		0.00			0.00
Total Options			240		240,000			240,000.00
Total \$ / R Any day expiry			240		240,000.00			240,000.00
Total Futures			17,788		17,788,000.00			253,238,755.20
Total Options			2,880		2,880,000.00			2,880,000.00
Grand Total for Currency Future Detailed Turnover			20,668		20,668,000.00			256,118,755.20