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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 28/12/2016

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Mar 2017 \$ / R								
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.1280		14,128.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.1050		14,105.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.0670		14,067.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.0900		14,090.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.0785		14,078.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.0670		14,067.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.1250		14,125.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.0785		14,078.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.1000		14,100.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.1280		14,128.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.1250		14,125.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.1000		28,200.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	14.1096		28,219.20
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.1096		28,219.20

\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0720	70,360.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.1150	70,575.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0910	70,455.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0575	70,287.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0785	70,392.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0910	70,455.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0720	70,360.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0805	70,402.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0550	70,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0805	70,402.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.1051	70,525.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.1051	70,525.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0786	70,393.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.1150	70,575.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0786	70,393.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0785	70,392.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0550	70,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0575	70,287.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	14.1217	98,851.90
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0760	140,760.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0600	140,600.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0610	140,610.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.0741	140,741.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.1082	141,082.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.0610	140,610.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.0600	140,600.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.1082	141,082.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0741	140,741.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0556	140,556.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0670	140,670.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.0556	140,556.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	11	1,000	11,000.00	14.0448	154,492.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	11	1,000	11,000.00	14.0448	154,492.80
\$ / R 13/03/2017	Foreign Exchange Future	Buy	13	1,000	13,000.00	14.0433	182,562.90
\$ / R 13/03/2017	Foreign Exchange Future	Sell	13	1,000	13,000.00	14.0433	182,562.90
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.0555	210,832.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.0645	210,967.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.0785	211,177.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	14.0645	210,967.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	19	1,000	19,000.00	14.1000	267,900.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.2524	356,310.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.1566	353,915.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.2524	356,310.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	30	1,000	30,000.00	14.0482	421,446.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	30	1,000	30,000.00	14.0482	421,446.00

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		Buy	40	1,000	40,000.00	14.1051		564,204.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	40	1,000	40,000.00	14.1051		564,204.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	60	1,000	60,000.00	14.1010		846,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	60	1,000	60,000.00	14.1010		846,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	200	1,000	200,000.00	14.0850		2,817,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	200	1,000	200,000.00	14.0850		2,817,000.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	200	1,000	200,000.00	14.1164		2,823,280.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	200	1,000	200,000.00	14.1164		2,823,280.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.1266		3,531,650.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	14.1395		3,534,875.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.1395		3,534,875.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	14.1278		3,531,950.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.1278		3,531,950.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	14.1051		7,052,550.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	14.0978		7,048,900.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	14.0978		7,048,900.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	14.1051		7,052,550.00
Total Futures			4,746		4,746,000.00			66,959,193.70
Total Options								
Total \$ / R Foreign Exchange Future			4,746		4,746,000.00			66,959,193.70

Mar 2017 £ / R

£ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	17.3874		52,162.20
£ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	17.2000		51,600.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	17.3874		52,162.20
£ / R 13/03/2017 Foreign Exchange Future		Buy	3	1,000	3,000.00	17.2000		51,600.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	17.3500		69,400.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	17.2038		68,815.20
£ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	17.3500		69,400.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	17.2038		68,815.20
£ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	17.2000		86,000.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	17.2000		86,000.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	17.2163		172,163.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	17.2163		172,163.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	17.2520		172,520.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	17.2520		172,520.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	12	1,000	12,000.00	17.2680		207,216.00

£ / R 13/03/2017	Foreign Exchange Future	Buy	12	1,000	12,000.00	17.2680	207,216.00
£ / R 13/03/2017	Foreign Exchange Future	Sell	17	1,000	17,000.00	17.2400	293,080.00
£ / R 13/03/2017	Foreign Exchange Future	Buy	17	1,000	17,000.00	17.2400	293,080.00
£ / R 13/03/2017	Foreign Exchange Future	Sell	200	1,000	200,000.00	17.2575	3,451,500.00
£ / R 13/03/2017	Foreign Exchange Future	Buy	200	1,000	200,000.00	17.2575	3,451,500.00
Total Futures			536		536,000.00		9,248,912.80

Total Options

Total £ / R Foreign Exchange Future

536

536,000.00

9,248,912.80

Mar 2017 € / R

€ / R 13/03/2017	Foreign Exchange Future	Sell	6	1,000	6,000.00	14.6720	88,032.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	6	1,000	6,000.00	14.6706	88,023.60
€ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	14.6720	88,032.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	14.6706	88,023.60
€ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6700	146,700.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6853	146,853.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.7211	147,211.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.8069	148,069.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.7775	147,775.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6853	146,853.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.7211	147,211.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.8069	148,069.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.7775	147,775.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6700	146,700.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	17	1,000	17,000.00	14.6998	249,896.60
€ / R 13/03/2017	Foreign Exchange Future	Buy	17	1,000	17,000.00	14.6998	249,896.60
€ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.6954	293,908.00
€ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.6898	293,796.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.6954	293,908.00
€ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.6898	293,796.00
Total Futures			238		238,000.00		3,500,528.40

Total Options

Total € / R Foreign Exchange Future

238

238,000.00

3,500,528.40

Mar 2017 AU\$ / R

AU\$ / R 13/03/2017	Foreign Exchange Future	Sell	1	1,000	1,000.00	10.0500	10,050.00
AU\$ / R 13/03/2017	Foreign Exchange Future	Buy	1	1,000	1,000.00	10.0500	10,050.00
AU\$ / R 13/03/2017	Foreign Exchange Future	Sell	4	1,000	4,000.00	10.1050	40,420.00
AU\$ / R 13/03/2017	Foreign Exchange Future	Buy	4	1,000	4,000.00	10.1050	40,420.00
AU\$ / R 13/03/2017	Foreign Exchange Future	Sell	400	1,000	400,000.00	10.0925	4,037,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
AU\$ / R 13/03/2017 Foreign Exchange Future		Buy	400	1,000	400,000.00	10.0925		4,037,000.00
Total Futures			810		810,000.00			8,174,940.00
Total Options								
Total AU\$ / R Foreign Exchange Future			810		810,000.00			8,174,940.00
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Mar 2017 CAD/ R								
CAD/ R 13/03/2017 Foreign Exchange Future		Sell	168	1,000	168,000.00	10.3035		1,730,988.00
Total Futures			168		168,000.00			1,730,988.00
Total Options								
Total CAD/ R Foreign Exchange Future			168		168,000.00			1,730,988.00
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Mar 2017 NZ\$ / R								
NZ\$ / R 13/03/2017 Foreign Exchange Future		Buy	180	1,000	180,000.00	9.6400		1,735,200.00
Total Futures			180		180,000.00			1,735,200.00
Total Options								
Total NZ\$ / R Foreign Exchange Future			180		180,000.00			1,735,200.00
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Jun 2017 \$ / R								
\$ / R 19/06/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.3630		71,815.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.3630		71,815.00
\$ / R 19/06/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	14.3086		143,086.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.3086		143,086.00
Total Futures			30		30,000.00			429,802.00
Total Options								
Total \$ / R Foreign Exchange Future			30		30,000.00			429,802.00
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Sep 2017 AU\$ / R								
AU\$ / R 18/09/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	10.4228		260,570.00
AU\$ / R 18/09/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	10.4228		260,570.00

	Total Futures	50	50,000.00	521,140.00
	Total Options			
	Total AU\$ / R Foreign Exchange Future	50	50,000.00	521,140.00
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Total Futures		6,758	6,758,000.00	92,300,704.90
Total Options				
Grand Total for Currency Future Detailed Turnover		6,758	6,758,000.00	92,300,704.90