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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 29/12/2016

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		Sell	1	1,000	1,000.00	13.9430		13,943.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.9200		13,920.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.8526		13,852.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.8510		13,851.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.8611		13,861.10
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.9480		13,948.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.8611		13,861.10
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.9080		13,908.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.8930		13,893.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.9025		13,902.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.8526		13,852.60
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.9025		13,902.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.9110		27,822.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.9110		27,822.00

\$ / R 13/03/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.8750	27,750.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.8758	27,751.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.8758	27,751.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	3	1,000	3,000.00	13.8674	41,602.20
\$ / R 13/03/2017	Foreign Exchange Future	Sell	3	1,000	3,000.00	13.9100	41,730.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	3	1,000	3,000.00	13.9100	41,730.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.9025	55,610.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.9480	55,792.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	4	1,000	4,000.00	13.8700	55,480.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	4	1,000	4,000.00	13.8694	55,477.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.8615	55,446.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.8612	55,444.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.8694	55,477.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	4	1,000	4,000.00	13.9025	55,610.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.8450	69,225.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.9460	69,730.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.8500	69,250.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.8670	69,335.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9160	69,580.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.8450	69,225.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.8761	69,380.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.9160	69,580.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.8550	69,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.8700	69,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.9450	69,725.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.8726	69,363.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.8670	69,335.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.8726	69,363.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.8550	69,275.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.8761	69,380.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.8700	69,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.8500	69,250.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9450	69,725.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	13.8700	83,220.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	13.8910	83,346.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	6	1,000	6,000.00	13.8910	83,346.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	6	1,000	6,000.00	13.8700	83,220.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	13.9140	97,398.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	13.8656	97,059.20
\$ / R 13/03/2017	Foreign Exchange Future	Buy	9	1,000	9,000.00	13.9216	125,294.40
\$ / R 13/03/2017	Foreign Exchange Future	Buy	9	1,000	9,000.00	13.9226	125,303.40
\$ / R 13/03/2017	Foreign Exchange Future	Buy	9	1,000	9,000.00	13.8762	124,885.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	9	1,000	9,000.00	13.8762	124,885.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.8875	138,875.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.9100	139,100.00

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	10	1,000	10,000.00	13.8817		138,817.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.8690		138,690.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.8690		138,690.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.8817		138,817.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.9060		139,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.9260		139,260.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.8826		138,826.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.8585		138,585.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.8465		138,465.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.9029		139,029.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	13.9151		139,151.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.9060		139,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.9100		139,100.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.9260		139,260.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.8826		138,826.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.8875		138,875.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.8585		138,585.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.9029		139,029.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.9151		139,151.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	13.8465		138,465.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	13.8535		207,802.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	13.9055		208,582.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	13.8575		207,862.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.9474		209,211.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	13.9052		208,578.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	13.9474		209,211.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.8575		207,862.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.9052		208,578.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.8535		207,802.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.8725		208,087.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	13.9055		208,582.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	18	1,000	18,000.00	13.8974		250,153.20
\$ / R 13/03/2017 Foreign Exchange Future		Sell	18	1,000	18,000.00	13.8974		250,153.20
\$ / R 13/03/2017 Foreign Exchange Future		Buy	20	1,000	20,000.00	13.9260		278,520.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	21	1,000	21,000.00	13.9260		292,446.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	13.9224		348,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	13.9078		347,695.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9224		348,060.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9120		347,800.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	13.9224		348,060.00

\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9429	348,572.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9224	348,060.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9078	347,695.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9115	347,787.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9133	347,832.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	13.8693	346,732.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	14.0199	350,497.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	25	1,000	25,000.00	13.9901	349,752.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	25	1,000	25,000.00	13.9429	348,572.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	25	1,000	25,000.00	14.0199	350,497.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	25	1,000	25,000.00	13.9133	347,832.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	25	1,000	25,000.00	13.9901	349,752.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	25	1,000	25,000.00	13.8693	346,732.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	25	1,000	25,000.00	13.9115	347,787.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	30	1,000	30,000.00	14.1098	423,294.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	30	1,000	30,000.00	14.1098	423,294.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	30	1,000	30,000.00	13.9188	417,564.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	30	1,000	30,000.00	13.8500	415,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	30	1,000	30,000.00	13.8500	415,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	35	1,000	35,000.00	13.9799	489,296.50
\$ / R 13/03/2017	Foreign Exchange Future		Buy	35	1,000	35,000.00	13.9799	489,296.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	40	1,000	40,000.00	13.9399	557,596.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	40	1,000	40,000.00	13.9399	557,596.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	45	1,000	45,000.00	13.8588	623,646.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	45	1,000	45,000.00	13.8588	623,646.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	49	1,000	49,000.00	13.9400	683,060.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	50	1,000	50,000.00	13.9000	695,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	50	1,000	50,000.00	13.8709	693,545.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	50	1,000	50,000.00	13.8500	692,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	50	1,000	50,000.00	13.8709	693,545.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	50	1,000	50,000.00	13.8500	692,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	50	1,000	50,000.00	13.9000	695,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	70	1,000	70,000.00	13.9188	974,316.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	75	1,000	75,000.00	13.9175	1,043,812.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	100	1,000	100,000.00	13.9974	1,399,740.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	100	1,000	100,000.00	13.9188	1,391,880.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	100	1,000	100,000.00	13.9138	1,391,380.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	140	1,000	140,000.00	13.8735	1,942,290.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	140	1,000	140,000.00	13.8735	1,942,290.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Sell	195	1,000	195,000.00	274.0000	53,430,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	280	1,000	280,000.00	13.9062	3,893,736.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	280	1,000	280,000.00	13.9062	3,893,736.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	357	1,000	357,000.00	14.0490	5,015,493.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	357	1,000	357,000.00	14.0490	5,015,493.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	390	1,000	390,000.00	13.8790	5,412,810.00

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	390	1,000	390,000.00	13.8790		5,412,810.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	493	1,000	493,000.00	13.8761		6,840,917.30
\$ / R 13/03/2017	Foreign Exchange Future		Sell	493	1,000	493,000.00	13.8658		6,835,839.40
\$ / R 13/03/2017	Foreign Exchange Future		Sell	496	1,000	496,000.00	13.8611		6,875,105.60
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.9474		6,973,700.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.8635		6,931,750.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.8674		6,933,700.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.9045		6,952,250.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.9045		6,952,250.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.8635		6,931,750.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.9474		6,973,700.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Sell	642	1,000	642,000.00	274.0000		175,908,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Buy	642	1,000	642,000.00	274.0000		175,908,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	13.9524		13,952,400.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.9474		13,947,400.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Sell	1,300	1,000	1,300,000.00	358.5100		466,063,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Sell	1,687	1,000	1,687,000.00	274.0000		462,238,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Buy	1,687	1,000	1,687,000.00	274.0000		462,238,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Sell	2,162	1,000	2,162,000.00	274.0000		592,388,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Buy	2,162	1,000	2,162,000.00	274.0000		592,388,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	13.8685		69,342,500.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Sell	5,314	1,000	5,314,000.00	274.0000		1,456,036,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Buy	5,314	1,000	5,314,000.00	274.0000		1,456,036,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	7,000	1,000	7,000,000.00	13.8850		97,195,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	7,000	1,000	7,000,000.00	13.8850		97,195,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Buy	13,195	1,000	13,195,000.00	274.0000		3,615,430,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.50 Sell	23,000	1,000	23,000,000.00	264.6100		6,086,030,000.00
	<b>Total Futures</b>			<b>30,669</b>		<b>30,669,000.00</b>			<b>426,103,005.10</b>
	<b>Total Options</b>			<b>57,300</b>		<b>57,300,000</b>			<b>15,594,093,000.00</b>
	<b>Total \$ / R Foreign Exchange Future</b>			<b>87,969</b>		<b>87,969,000.00</b>			<b>16,020,196,005.10</b>

**Mar 2017 £ / R**

£ / R 13/03/2017	Foreign Exchange Future		Buy	5	1,000	5,000.00	17.0500		85,250.00
£ / R 13/03/2017	Foreign Exchange Future		Sell	5	1,000	5,000.00	17.0500		85,250.00
£ / R 13/03/2017	Foreign Exchange Future		Sell	5	1,000	5,000.00	17.0050		85,025.00
£ / R 13/03/2017	Foreign Exchange Future		Buy	5	1,000	5,000.00	17.0050		85,025.00
£ / R 13/03/2017	Foreign Exchange Future		Sell	10	1,000	10,000.00	17.0550		170,550.00

£ / R 13/03/2017	Foreign Exchange Future		Buy	10	1,000	10,000.00	17.0550	170,550.00
£ / R 13/03/2017	Foreign Exchange Future		Buy	59	1,000	59,000.00	17.1465	1,011,643.50
£ / R 13/03/2017	Foreign Exchange Future		Sell	59	1,000	59,000.00	17.1465	1,011,643.50
£ / R 13/03/2017	Foreign Exchange Future		Buy	119	1,000	119,000.00	17.0576	2,029,854.40
£ / R 13/03/2017	Foreign Exchange Future		Sell	119	1,000	119,000.00	17.0576	2,029,854.40
<b>Total Futures</b>				<b>396</b>		<b>396,000.00</b>		<b>6,764,645.80</b>

**Total Options**

**Total £ / R Foreign Exchange Future**

**396**

**396,000.00**

**6,764,645.80**

**Mar 2017 € / R**

€ / R 13/03/2017	Foreign Exchange Future		Sell	5	1,000	5,000.00	14.5735	72,867.50
€ / R 13/03/2017	Foreign Exchange Future		Buy	5	1,000	5,000.00	14.5735	72,867.50
€ / R 13/03/2017	Foreign Exchange Future		Sell	10	1,000	10,000.00	14.6129	146,129.00
€ / R 13/03/2017	Foreign Exchange Future		Sell	10	1,000	10,000.00	14.5766	145,766.00
€ / R 13/03/2017	Foreign Exchange Future		Buy	10	1,000	10,000.00	14.6129	146,129.00
€ / R 13/03/2017	Foreign Exchange Future		Buy	10	1,000	10,000.00	14.5766	145,766.00
€ / R 13/03/2017	Foreign Exchange Future		Sell	15	1,000	15,000.00	14.5950	218,925.00
€ / R 13/03/2017	Foreign Exchange Future		Buy	15	1,000	15,000.00	14.5950	218,925.00
€ / R 13/03/2017	Foreign Exchange Future		Buy	120	1,000	120,000.00	14.6359	1,756,308.00
€ / R 13/03/2017	Foreign Exchange Future		Buy	120	1,000	120,000.00	14.5975	1,751,700.00
€ / R 13/03/2017	Foreign Exchange Future		Sell	120	1,000	120,000.00	14.6359	1,756,308.00
€ / R 13/03/2017	Foreign Exchange Future		Sell	120	1,000	120,000.00	14.5975	1,751,700.00
€ / R 13/03/2017	Foreign Exchange Future	C	16.00 Sell	680	1,000	680,000.00	124.8900	84,925,200.00
€ / R 13/03/2017	Foreign Exchange Future	C	16.00 Sell	680	1,000	680,000.00	134.8900	91,725,200.00
€ / R 13/03/2017	Foreign Exchange Future	C	16.00 Buy	680	1,000	680,000.00	134.8900	91,725,200.00
<b>Total Futures</b>				<b>560</b>		<b>560,000.00</b>		<b>8,183,391.00</b>
<b>Total Options</b>				<b>2,040</b>		<b>2,040,000</b>		<b>268,375,600.00</b>

**Total € / R Foreign Exchange Future**

**2,600**

**2,600,000.00**

**276,558,991.00**

**Mar 2017 AU\$ / R**

AU\$ / R 13/03/2017	Foreign Exchange Future		Sell	1	1,000	1,000.00	10.0550	10,055.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Buy	1	1,000	1,000.00	10.0550	10,055.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Sell	5	1,000	5,000.00	9.9700	49,850.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Buy	5	1,000	5,000.00	9.9700	49,850.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Sell	6	1,000	6,000.00	10.0125	60,075.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Buy	6	1,000	6,000.00	10.0125	60,075.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Sell	37	1,000	37,000.00	9.9880	369,556.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Buy	37	1,000	37,000.00	9.9880	369,556.00
AU\$ / R 13/03/2017	Foreign Exchange Future		Buy	75	1,000	75,000.00	10.0165	751,237.50
AU\$ / R 13/03/2017	Foreign Exchange Future		Sell	75	1,000	75,000.00	10.0165	751,237.50

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		Sell	75	1,000	75,000.00	9.9841		748,807.50
AU\$ / R 13/03/2017 Foreign Exchange Future		Buy	75	1,000	75,000.00	9.9841		748,807.50
<b>Total Futures</b>			<b>398</b>		<b>398,000.00</b>			<b>3,979,162.00</b>
<b>Total Options</b>								
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>398</b>		<b>398,000.00</b>			<b>3,979,162.00</b>
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<b>Jun 2017 \$ / R</b>								
\$ / R 19/06/2017 Foreign Exchange Future		Sell	4	1,000	4,000.00	14.1200		56,480.00
\$ / R 19/06/2017 Foreign Exchange Future		Buy	4	1,000	4,000.00	14.1200		56,480.00
\$ / R 19/06/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	14.1985		141,985.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.1985		141,985.00
<b>Total Futures</b>			<b>28</b>		<b>28,000.00</b>			<b>396,930.00</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>28</b>		<b>28,000.00</b>			<b>396,930.00</b>
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<b>Sep 2017 \$ / R</b>								
\$ / R 18/09/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.3900		71,950.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.3900		71,950.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.3900		71,950.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.3900		71,950.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.3500		143,500.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	14.3500		143,500.00
<b>Total Futures</b>			<b>40</b>		<b>40,000.00</b>			<b>574,800.00</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>40</b>		<b>40,000.00</b>			<b>574,800.00</b>
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<b>Sep 2017 € / R</b>								
€ / R 18/09/2017 Foreign Exchange Future		Sell	25	1,000	25,000.00	15.2879		382,197.50
€ / R 18/09/2017 Foreign Exchange Future		Buy	25	1,000	25,000.00	15.2879		382,197.50

	<b>Total Futures</b>	<b>50</b>	<b>50,000.00</b>	<b>764,395.00</b>
	<b>Total Options</b>			
	<b>Total € / R Foreign Exchange Future</b>	<b>50</b>	<b>50,000.00</b>	<b>764,395.00</b>
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<b>Total Futures</b>		<b>32,141</b>	<b>32,141,000.00</b>	<b>446,766,328.90</b>
<b>Total Options</b>		<b>59,340</b>	<b>59,340,000.00</b>	<b>15,862,468,600.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>		<b>91,481</b>	<b>91,481,000.00</b>	<b>16,309,234,928.90</b>