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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 30/12/2016

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	13.8050		13,805.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.8050		13,805.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	2	1,000	2,000.00	13.8057		27,611.40
\$ / R 13/03/2017 Foreign Exchange Future		Buy	2	1,000	2,000.00	13.8057		27,611.40
\$ / R 13/03/2017 Foreign Exchange Future		Sell	3	1,000	3,000.00	13.8165		41,449.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.9350		69,675.00
\$ / 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	13.8165		69,082.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.8203		69,101.50
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.8203		69,101.50
\$ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	13.8540		69,270.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.9350		69,675.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.8540		69,270.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	13.8165		69,082.50

\$ / R 13/03/2017	Foreign Exchange Future	Buy	7	1,000	7,000.00	13.8165	96,715.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	7	1,000	7,000.00	13.8165	96,715.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	8	1,000	8,000.00	13.8234	110,587.20
\$ / R 13/03/2017	Foreign Exchange Future	Sell	8	1,000	8,000.00	13.8234	110,587.20
\$ / R 13/03/2017	Foreign Exchange Future	Buy	9	1,000	9,000.00	13.9314	125,382.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.9440	139,440.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.9300	139,300.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.8950	138,950.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.8540	138,540.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.8290	138,290.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.8290	138,290.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.8540	138,540.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.8950	138,950.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.9440	139,440.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	13	1,000	13,000.00	13.9038	180,749.40
\$ / R 13/03/2017	Foreign Exchange Future	Sell	14	1,000	14,000.00	13.9094	194,731.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.9590	209,385.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.9100	208,650.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.8190	207,285.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.8540	207,810.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.8190	207,285.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.9100	208,650.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.8540	207,810.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.9590	209,385.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.8290	276,580.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.8290	276,580.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.8258	345,645.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.8415	346,037.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.8258	345,645.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.9206	348,015.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.9206	348,015.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.8415	346,037.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	35	1,000	35,000.00	13.8144	483,504.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	35	1,000	35,000.00	13.8665	485,327.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	35	1,000	35,000.00	13.8665	485,327.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	35	1,000	35,000.00	13.8144	483,504.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	40	1,000	40,000.00	13.8790	555,160.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	40	1,000	40,000.00	13.8790	555,160.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	41	1,000	41,000.00	13.8498	567,841.80
\$ / R 13/03/2017	Foreign Exchange Future	Sell	41	1,000	41,000.00	13.8498	567,841.80
\$ / R 13/03/2017	Foreign Exchange Future	Buy	99	1,000	99,000.00	13.8003	1,366,229.70
\$ / R 13/03/2017	Foreign Exchange Future	Sell	99	1,000	99,000.00	13.8003	1,366,229.70
\$ / R 13/03/2017	Foreign Exchange Future	Sell	115	1,000	115,000.00	13.8961	1,598,051.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	115	1,000	115,000.00	13.8961	1,598,051.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	250	1,000	250,000.00	13.8226	3,455,650.00

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	250	1,000	250,000.00	13.8226		3,455,650.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	290	1,000	290,000.00	13.8150		4,006,350.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	290	1,000	290,000.00	13.8150		4,006,350.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	290	1,000	290,000.00	13.8050		4,003,450.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	350	1,000	350,000.00	13.8700		4,854,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	350	1,000	350,000.00	13.8700		4,854,500.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	400	1,000	400,000.00	13.7829		5,513,160.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	400	1,000	400,000.00	13.7829		5,513,160.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.9816		6,990,800.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.9816		6,990,800.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	550	1,000	550,000.00	13.8323		7,607,765.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	550	1,000	550,000.00	13.8323		7,607,765.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	729	1,000	729,000.00	13.8130		10,069,677.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	7,362	1,000	7,362,000.00	13.8130		101,691,306.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	8,091	1,000	8,091,000.00	13.8130		111,760,983.00
<b>Total Futures</b>			<b>22,402</b>		<b>22,402,000.00</b>			<b>309,706,009.30</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>22,402</b>		<b>22,402,000.00</b>			<b>309,706,009.30</b>

**Mar 2017 £ / R**

£ / R 13/03/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	16.9946		84,973.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	16.9946		84,973.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	17.2000		172,000.00
£ / 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		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	17.2163		172,163.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	17.2000		172,000.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	16.9800		169,800.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	16.9800		169,800.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	20	1,000	20,000.00	17.2163		344,326.00
£ / R 13/03/2017 Foreign Exchange Future		Buy	20	1,000	20,000.00	17.2163		344,326.00
£ / R 13/03/2017 Foreign Exchange Future		Sell	86	1,000	86,000.00	16.7064		1,436,750.40
£ / R 13/03/2017 Foreign Exchange Future		Buy	86	1,000	86,000.00	16.7064		1,436,750.40

<b>Total Futures</b>			<b>302</b>		<b>302,000.00</b>		<b>5,104,350.80</b>
<b>Total Options</b>							
<b>Total £ / R Foreign Exchange Future</b>			<b>302</b>		<b>302,000.00</b>		<b>5,104,350.80</b>

**Mar 2017 € / R**

€ / R 13/03/2017 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6142	146,142.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6142	146,142.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	30	1,000	30,000.00	14.7755	443,265.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	30	1,000	30,000.00	14.7755	443,265.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	35	1,000	35,000.00	14.7500	516,250.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	35	1,000	35,000.00	14.7500	516,250.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	102	1,000	102,000.00	14.3500	1,463,700.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	102	1,000	102,000.00	14.3500	1,463,700.00
€ / R 13/03/2017 Foreign Exchange Future	Buy	400	1,000	400,000.00	14.5900	5,836,000.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	400	1,000	400,000.00	14.5900	5,836,000.00
€ / R 13/03/2017 Foreign Exchange Future	Sell	400	1,000	400,000.00	14.5800	5,832,000.00
<b>Total Futures</b>		<b>1,554</b>		<b>1,554,000.00</b>		<b>22,642,714.00</b>
<b>Total Options</b>						
<b>Total € / R Foreign Exchange Future</b>		<b>1,554</b>		<b>1,554,000.00</b>		<b>22,642,714.00</b>

**Mar 2017 AU\$ / R**

AU\$ / R 13/03/2017 Foreign Exchange Future	Buy	191	1,000	191,000.00	9.9675	1,903,792.50
AU\$ / R 13/03/2017 Foreign Exchange Future	Sell	191	1,000	191,000.00	9.9675	1,903,792.50
AU\$ / R 13/03/2017 Foreign Exchange Future	Sell	191	1,000	191,000.00	9.9575	1,901,882.50
<b>Total Futures</b>		<b>573</b>		<b>573,000.00</b>		<b>5,709,467.50</b>
<b>Total Options</b>						
<b>Total AU\$ / R Foreign Exchange Future</b>		<b>573</b>		<b>573,000.00</b>		<b>5,709,467.50</b>

**Mar 2017 HK\$/R**

HK\$/R 13/03/2017 Foreign Exchange Future	Buy	100	10,000	1,000,000.00	1.7820	1,782,000.00
HK\$/R 13/03/2017 Foreign Exchange Future	Sell	100	10,000	1,000,000.00	1.7820	1,782,000.00
HK\$/R 13/03/2017 Foreign Exchange Future	Sell	100	10,000	1,000,000.00	1.7810	1,781,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>300</b>		<b>3,000,000.00</b>			<b>5,345,000.00</b>
<b>Total Options</b>								
<b>Total HK\$/R Foreign Exchange Future</b>			<b>300</b>		<b>3,000,000.00</b>			<b>5,345,000.00</b>
<b>Mar 2017 QUANTO € / \$</b>								
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Buy	15	10,000	150,000.00	1.0575		158,625.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Sell	15	10,000	150,000.00	1.0575		158,625.00
<b>Total Futures</b>			<b>30</b>		<b>300,000.00</b>			<b>317,250.00</b>
<b>Total Options</b>								
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>30</b>		<b>300,000.00</b>			<b>317,250.00</b>
<b>Jun 2017 \$ / R</b>								
\$ / R 19/06/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.0927		140,927.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.0927		140,927.00
\$ / R 19/06/2017 Foreign Exchange Future		Buy	10	1,000	10,000.00	14.0631		140,631.00
\$ / R 19/06/2017 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.0631		140,631.00
<b>Total Futures</b>			<b>40</b>		<b>40,000.00</b>			<b>563,116.00</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>40</b>		<b>40,000.00</b>			<b>563,116.00</b>
<b>Jun 2017 € / R</b>								
€ / R 19/06/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.9164		745,820.00
€ / R 19/06/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.9164		745,820.00
<b>Total Futures</b>			<b>100</b>		<b>100,000.00</b>			<b>1,491,640.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>100</b>		<b>100,000.00</b>			<b>1,491,640.00</b>
<b>Sep 2017 \$ / R</b>								
\$ / R 18/09/2017 Foreign Exchange Future		Buy	400	1,000	400,000.00	14.3405		5,736,200.00

Sell	400	1,000	400,000.00	14.3405	5,736,200.00
<b>Total Futures</b>	<b>800</b>		<b>800,000.00</b>		<b>11,472,400.00</b>
<b>Total Options</b>					
<b>Total \$ / R Foreign Exchange Future</b>	<b>800</b>		<b>800,000.00</b>		<b>11,472,400.00</b>

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<b>Total Futures</b>	<b>26,101</b>		<b>29,071,000.00</b>		<b>362,351,947.60</b>
<b>Total Options</b>					
<b>Grand Total for Currency Future Detailed Turnover</b>	<b>26,101</b>		<b>29,071,000.00</b>		<b>362,351,947.60</b>