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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 03/01/2017

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Jan 2017 \$ / R								
\$ / R 04/01/2017 Any day expiry		Buy	2,250	1,000	2,250,000.00	13.7521		30,942,225.00
\$ / R 04/01/2017 Any day expiry		Sell	2,250	1,000	2,250,000.00	13.7521		30,942,225.00
		Total Futures	4,500		4,500,000.00			61,884,450.00
		Total Options						
		Total \$ / R Any day expiry	4,500		4,500,000.00			61,884,450.00
Mar 2017 \$ / R								
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.9342		13,934.20
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.9671		13,967.10
\$ / R 13/03/2017 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.8936		13,893.60
\$ / R 13/03/2017 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.9271		13,927.10

\$ / R 13/03/2017	Foreign Exchange Future	Sell	1	1,000	1,000.00	13.8936	13,893.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.9471	27,894.20
\$ / R 13/03/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.9235	27,847.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.9235	27,847.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.9543	27,908.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.9543	27,908.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	3	1,000	3,000.00	13.9670	41,901.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	3	1,000	3,000.00	13.9670	41,901.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9294	69,647.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.9294	69,647.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.9407	69,703.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9407	69,703.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	13.9284	83,570.40
\$ / R 13/03/2017	Foreign Exchange Future	Sell	8	1,000	8,000.00	13.9672	111,737.60
\$ / R 13/03/2017	Foreign Exchange Future	Sell	8	1,000	8,000.00	13.9677	111,741.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	8	1,000	8,000.00	13.9677	111,741.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	8	1,000	8,000.00	13.9672	111,737.60
\$ / R 13/03/2017	Foreign Exchange Future	Buy	13	1,000	13,000.00	13.9324	181,121.20
\$ / R 13/03/2017	Foreign Exchange Future	Sell	13	1,000	13,000.00	13.9324	181,121.20
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.9385	209,077.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.9325	208,987.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.9385	209,077.50
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.9090	208,635.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.9090	208,635.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.9325	208,987.50
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.9675	279,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.9179	278,358.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.9179	278,358.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.9675	279,350.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	21	1,000	21,000.00	13.9350	292,635.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	21	1,000	21,000.00	13.9180	292,278.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	21	1,000	21,000.00	13.9350	292,635.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	21	1,000	21,000.00	13.9180	292,278.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	30	1,000	30,000.00	13.9500	418,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	30	1,000	30,000.00	13.9178	417,534.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	30	1,000	30,000.00	13.9500	418,500.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	30	1,000	30,000.00	13.9178	417,534.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.9500	697,500.00
\$ / 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	Buy	50	1,000	50,000.00	13.9500	697,500.00
\$ / 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	50	1,000	50,000.00	13.9362	696,810.00
\$ / R 13/03/2017	Foreign Exchange Future	Sell	75	1,000	75,000.00	13.8950	1,042,125.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	75	1,000	75,000.00	13.9288	1,044,660.00
\$ / R 13/03/2017	Foreign Exchange Future	Buy	75	1,000	75,000.00	13.8950	1,042,125.00

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	100	1,000	100,000.00	13.9289		1,392,890.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	13.9289		1,392,890.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	13.9289		1,392,890.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	100	1,000	100,000.00	13.9683		1,396,830.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	100	1,000	100,000.00	13.9683		1,396,830.00
\$ / R 13/03/2017	Foreign Exchange Future	P	14.65 Buy	100	1,000	100,000.00	899.1000		89,910,000.00
\$ / R 13/03/2017	Foreign Exchange Future	P	14.65 Sell	100	1,000	100,000.00	899.1000		89,910,000.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	120	1,000	120,000.00	13.9401		1,672,812.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	126	1,000	126,000.00	13.9612		1,759,111.20
\$ / R 13/03/2017	Foreign Exchange Future		Sell	126	1,000	126,000.00	13.9612		1,759,111.20
\$ / R 13/03/2017	Foreign Exchange Future		Sell	127	1,000	127,000.00	13.9411		1,770,519.70
\$ / R 13/03/2017	Foreign Exchange Future		Sell	130	1,000	130,000.00	13.9488		1,813,344.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	133	1,000	133,000.00	13.9675		1,857,677.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	133	1,000	133,000.00	13.9594		1,856,600.20
\$ / R 13/03/2017	Foreign Exchange Future		Sell	133	1,000	133,000.00	13.9797		1,859,300.10
\$ / R 13/03/2017	Foreign Exchange Future		Sell	138	1,000	138,000.00	13.9688		1,927,694.40
\$ / R 13/03/2017	Foreign Exchange Future		Sell	140	1,000	140,000.00	13.9363		1,951,082.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	143	1,000	143,000.00	13.9584		1,996,051.20
\$ / R 13/03/2017	Foreign Exchange Future		Sell	200	1,000	200,000.00	13.9510		2,790,200.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	200	1,000	200,000.00	13.9510		2,790,200.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	200	1,000	200,000.00	13.9675		2,793,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	200	1,000	200,000.00	13.9675		2,793,500.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	221	1,000	221,000.00	13.9645		3,086,154.50
\$ / R 13/03/2017	Foreign Exchange Future		Sell	224	1,000	224,000.00	13.9612		3,127,308.80
\$ / R 13/03/2017	Foreign Exchange Future		Buy	224	1,000	224,000.00	13.9612		3,127,308.80
\$ / R 13/03/2017	Foreign Exchange Future		Sell	357	1,000	357,000.00	13.9299		4,972,974.30
\$ / R 13/03/2017	Foreign Exchange Future		Buy	358	1,000	358,000.00	13.9612		4,998,109.60
\$ / R 13/03/2017	Foreign Exchange Future		Sell	358	1,000	358,000.00	13.9612		4,998,109.60
\$ / R 13/03/2017	Foreign Exchange Future		Sell	460	1,000	460,000.00	13.9482		6,416,172.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	460	1,000	460,000.00	13.9482		6,416,172.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.9778		6,988,900.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	500	1,000	500,000.00	13.9327		6,966,350.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.9327		6,966,350.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	500	1,000	500,000.00	13.9778		6,988,900.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	710	1,000	710,000.00	13.9612		9,912,452.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	710	1,000	710,000.00	13.9612		9,912,452.00
\$ / R 13/03/2017	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	13.9264		13,926,400.00
\$ / R 13/03/2017	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	13.9264		13,926,400.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.88 Buy	1,000	1,000	1,000,000.00	183.2800		183,280,000.00
\$ / R 13/03/2017	Foreign Exchange Future	C	14.88 Sell	1,000	1,000	1,000,000.00	183.2800		183,280,000.00

\$ / R 13/03/2017	Foreign Exchange Future	P	13.26	Sell	1,000	1,000	1,000,000.00	170.6600	170,660,000.00
\$ / R 13/03/2017	Foreign Exchange Future	P	13.26	Buy	1,000	1,000	1,000,000.00	170.6600	170,660,000.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	4,163	1,000	4,163,000.00	13.9480	58,065,524.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	4,163	1,000	4,163,000.00	13.9480	58,065,524.00
\$ / R 13/03/2017	Foreign Exchange Future			Buy	7,362	1,000	7,362,000.00	13.9760	102,891,312.00
\$ / R 13/03/2017	Foreign Exchange Future			Sell	7,362	1,000	7,362,000.00	13.9760	102,891,312.00
				Total Futures	34,835		34,835,000.00		486,292,944.30
				Total Options	4,200		4,200,000		887,700,000.00
				Total \$ / R Foreign Exchange Future	39,035		39,035,000.00		1,373,992,944.30

Mar 2017 £ / R

£ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	17.1348	85,674.00
£ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	17.1348	85,674.00
£ / R 13/03/2017	Foreign Exchange Future			Buy	12	1,000	12,000.00	17.0788	204,945.60
£ / R 13/03/2017	Foreign Exchange Future			Sell	12	1,000	12,000.00	17.0788	204,945.60
£ / R 13/03/2017	Foreign Exchange Future			Sell	890	1,000	890,000.00	17.1630	15,275,070.00
£ / R 13/03/2017	Foreign Exchange Future			Buy	890	1,000	890,000.00	17.1630	15,275,070.00
				Total Futures	1,814		1,814,000.00		31,131,379.20
				Total Options					
				Total £ / R Foreign Exchange Future	1,814		1,814,000.00		31,131,379.20

Mar 2017 € / R

€ / R 13/03/2017	Foreign Exchange Future			Buy	5	1,000	5,000.00	14.5182	72,591.00
€ / R 13/03/2017	Foreign Exchange Future			Sell	5	1,000	5,000.00	14.5182	72,591.00
€ / R 13/03/2017	Foreign Exchange Future			Sell	10	1,000	10,000.00	14.5933	145,933.00
€ / R 13/03/2017	Foreign Exchange Future			Buy	10	1,000	10,000.00	14.5933	145,933.00
€ / R 13/03/2017	Foreign Exchange Future			Sell	15	1,000	15,000.00	14.5400	218,100.00
€ / R 13/03/2017	Foreign Exchange Future			Buy	15	1,000	15,000.00	14.5675	218,512.50
€ / R 13/03/2017	Foreign Exchange Future			Sell	15	1,000	15,000.00	14.5675	218,512.50
€ / R 13/03/2017	Foreign Exchange Future			Sell	15	1,000	15,000.00	14.5480	218,220.00
€ / R 13/03/2017	Foreign Exchange Future			Buy	20	1,000	20,000.00	14.6595	293,190.00
€ / R 13/03/2017	Foreign Exchange Future			Sell	20	1,000	20,000.00	14.6595	293,190.00
€ / R 13/03/2017	Foreign Exchange Future			Buy	30	1,000	30,000.00	14.5440	436,320.00
€ / R 13/03/2017	Foreign Exchange Future			Sell	93	1,000	93,000.00	14.5425	1,352,452.50
€ / R 13/03/2017	Foreign Exchange Future			Buy	93	1,000	93,000.00	14.5425	1,352,452.50
€ / R 13/03/2017	Foreign Exchange Future			Sell	250	1,000	250,000.00	14.3300	3,582,500.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			596		596,000.00			8,620,498.00
Total Options								
Total € / R Foreign Exchange Future			596		596,000.00			8,620,498.00
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Mar 2017 AU\$ / R								
AU\$ / R 13/03/2017 Foreign Exchange Future		Buy	75	1,000	75,000.00	10.0040		750,300.00
AU\$ / R 13/03/2017 Foreign Exchange Future		Sell	75	1,000	75,000.00	10.0040		750,300.00
AU\$ / R 13/03/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	9.9400		2,485,000.00
Total Futures			400		400,000.00			3,985,600.00
Total Options								
Total AU\$ / R Foreign Exchange Future			400		400,000.00			3,985,600.00
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Mar 2017 CHF / R								
CHF / R 13/03/2017 Foreign Exchange Future		Sell	185	1,000	185,000.00	13.4688		2,491,728.00
Total Futures			185		185,000.00			2,491,728.00
Total Options								
Total CHF / R Foreign Exchange Future			185		185,000.00			2,491,728.00
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Mar 2017 QUANTO € / \$								
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Sell	15	10,000	150,000.00	1.0437		156,555.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Buy	15	10,000	150,000.00	1.0437		156,555.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Buy	686	10,000	6,860,000.00	1.0484		7,192,024.00
QUANTO € / \$ 13/03/2017 Foreign Exchange Future		Sell	686	10,000	6,860,000.00	1.0484		7,192,024.00
Total Futures			1,402		14,020,000.00			14,697,158.00
Total Options								
Total QUANTO € / \$ Foreign Exchange Future			1,402		14,020,000.00			14,697,158.00
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Mar 2017 SGD / R								
SGD / R 13/03/2017 Foreign Exchange Future		Buy	378	1,000	378,000.00	9.4650		3,577,770.00

Total Futures		378		378,000.00		3,577,770.00
Total Options						
Total SGD / R Foreign Exchange Future		378		378,000.00		3,577,770.00
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Jun 2017 € / R						
€ / R 19/06/2017 Foreign Exchange Future	Buy	7	1,000	7,000.00	14.8990	104,293.00
€ / R 19/06/2017 Foreign Exchange Future	Sell	7	1,000	7,000.00	14.8990	104,293.00
€ / R 19/06/2017 Foreign Exchange Future	Buy	93	1,000	93,000.00	14.8990	1,385,607.00
€ / R 19/06/2017 Foreign Exchange Future	Sell	93	1,000	93,000.00	14.8990	1,385,607.00
€ / R 19/06/2017 Foreign Exchange Future	Sell	100	1,000	100,000.00	14.9011	1,490,110.00
€ / R 19/06/2017 Foreign Exchange Future	Buy	100	1,000	100,000.00	14.9011	1,490,110.00
€ / R 19/06/2017 Foreign Exchange Future	Buy	200	1,000	200,000.00	14.9800	2,996,000.00
€ / R 19/06/2017 Foreign Exchange Future	Sell	200	1,000	200,000.00	14.9800	2,996,000.00
€ / R 19/06/2017 Foreign Exchange Future	Sell	200	1,000	200,000.00	14.9700	2,994,000.00
€ / R 19/06/2017 Foreign Exchange Future	Buy	600	1,000	600,000.00	14.8996	8,939,760.00
€ / R 19/06/2017 Foreign Exchange Future	Sell	600	1,000	600,000.00	14.8996	8,939,760.00
Total Futures		2,200		2,200,000.00		32,825,540.00
Total Options						
Total € / R Foreign Exchange Future		2,200		2,200,000.00		32,825,540.00
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Total Futures		46,310		58,928,000.00		645 507 067.50
Total Options		4,200		4,200,000.00		887 700 000.00
Grand Total for Currency Future Detailed Turnover		50,510		63,128,000.00		1 533 207 067.50