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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 05/09/2016

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Sep 2016 \$ / R								
\$ / R 05/09/2016 Any day expiry		Buy	55	1,000	55,000.00	14.3803		790,916.50
\$ / R 05/09/2016 Any day expiry		Sell	55	1,000	55,000.00	14.3803		790,916.50
		Total Futures	110		110,000.00			1,581,833.00
		Total Options						
		Total \$ / R Any day expiry	110		110,000.00			1,581,833.00

Sep 2016 \$ / R								
\$ / R 19/09/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.4101		14,410.10
\$ / R 19/09/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.4101		14,410.10
\$ / R 19/09/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.4390		14,439.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.3859		14,385.90

\$ / R 19/09/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4300	14,430.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3740	14,374.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4113	14,411.30
\$ / R 19/09/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3859	14,385.90
\$ / R 19/09/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4390	14,439.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4300	14,430.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.3927	28,785.40
\$ / R 19/09/2016	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.4350	28,870.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.4350	28,870.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	3	1,000	3,000.00	14.4100	43,230.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	3	1,000	3,000.00	14.4100	43,230.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.4362	57,744.80
\$ / R 19/09/2016	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.4362	57,744.80
\$ / R 19/09/2016	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.4300	57,720.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.4300	57,720.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.4200	72,100.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4250	72,125.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.3870	71,935.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4350	72,175.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4200	72,100.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4150	72,075.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.3912	71,956.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.3912	71,956.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.4350	72,175.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4225	72,112.50
\$ / R 19/09/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.4150	72,075.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4200	72,100.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.3870	71,935.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4130	72,065.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	8	1,000	8,000.00	14.4302	115,441.60
\$ / R 19/09/2016	Foreign Exchange Future	Buy	8	1,000	8,000.00	14.4302	115,441.60
\$ / R 19/09/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4225	144,225.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.4246	144,246.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4178	144,178.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.4254	144,254.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.4170	144,170.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4246	144,246.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4254	144,254.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4170	144,170.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	14	1,000	14,000.00	14.4255	201,957.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	14	1,000	14,000.00	14.4255	201,957.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	23	1,000	23,000.00	14.4350	332,005.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	23	1,000	23,000.00	14.4350	332,005.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.5777	364,442.50
\$ / R 19/09/2016	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.4685	361,712.50

Contract		Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/09/2016	Foreign Exchange Future		Sell	25	1,000	25,000.00	14.4429		361,072.50
\$ / R 19/09/2016	Foreign Exchange Future		Buy	25	1,000	25,000.00	14.4429		361,072.50
\$ / R 19/09/2016	Foreign Exchange Future		Buy	25	1,000	25,000.00	14.4685		361,712.50
\$ / R 19/09/2016	Foreign Exchange Future		Sell	35	1,000	35,000.00	14.4288		505,008.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	35	1,000	35,000.00	14.4288		505,008.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	40	1,000	40,000.00	14.3985		575,940.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	40	1,000	40,000.00	14.3985		575,940.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	44	1,000	44,000.00	14.3925		633,270.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	44	1,000	44,000.00	14.4206		634,506.40
\$ / R 19/09/2016	Foreign Exchange Future		Buy	44	1,000	44,000.00	14.3925		633,270.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	44	1,000	44,000.00	14.4206		634,506.40
\$ / R 19/09/2016	Foreign Exchange Future		Sell	45	1,000	45,000.00	14.3925		647,662.50
\$ / R 19/09/2016	Foreign Exchange Future		Buy	45	1,000	45,000.00	14.4094		648,423.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	45	1,000	45,000.00	14.4225		649,012.50
\$ / R 19/09/2016	Foreign Exchange Future		Sell	45	1,000	45,000.00	14.4225		649,012.50
\$ / R 19/09/2016	Foreign Exchange Future		Sell	45	1,000	45,000.00	14.4094		648,423.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	45	1,000	45,000.00	14.3925		647,662.50
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4330		721,650.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4217		721,085.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.5038		725,190.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4330		721,650.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4343		721,715.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4310		721,550.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4225		721,125.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4300		721,500.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4368		721,840.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4217		721,085.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4368		721,840.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4225		721,125.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4343		721,715.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4300		721,500.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4310		721,550.00
\$ / R 19/09/2016	Foreign Exchange Future		Buy	50	1,000	50,000.00	14.4301		721,505.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	50	1,000	50,000.00	14.4301		721,505.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	55	1,000	55,000.00	14.4177		792,973.50
\$ / R 19/09/2016	Foreign Exchange Future		Buy	55	1,000	55,000.00	14.4177		792,973.50
\$ / R 19/09/2016	Foreign Exchange Future		Buy	58	1,000	58,000.00	14.4450		837,810.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	58	1,000	58,000.00	14.4450		837,810.00
\$ / R 19/09/2016	Foreign Exchange Future		Sell	75	1,000	75,000.00	14.4273		1,082,047.50
\$ / R 19/09/2016	Foreign Exchange Future		Buy	75	1,000	75,000.00	14.4273		1,082,047.50

\$ / R 19/09/2016	Foreign Exchange Future	Buy	90	1,000	90,000.00	14.4370	1,299,330.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	90	1,000	90,000.00	14.4370	1,299,330.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4390	1,443,900.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4282	1,442,820.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4470	1,444,700.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4282	1,442,820.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4282	1,442,820.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4680	1,446,800.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.5066	1,450,660.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4390	1,443,900.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4470	1,444,700.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4415	1,444,150.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4200	1,442,000.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4200	1,442,000.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4415	1,444,150.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	144	1,000	144,000.00	14.5426	2,094,134.40
\$ / R 19/09/2016	Foreign Exchange Future	Buy	144	1,000	144,000.00	14.5426	2,094,134.40
\$ / R 19/09/2016	Foreign Exchange Future	Buy	150	1,000	150,000.00	14.4300	2,164,500.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	150	1,000	150,000.00	14.4300	2,164,500.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.4425	2,888,500.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.4214	2,884,280.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.4425	2,888,500.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.4198	2,883,960.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.4250	2,885,000.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	212	1,000	212,000.00	14.4290	3,058,948.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	212	1,000	212,000.00	14.4290	3,058,948.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	300	1,000	300,000.00	14.4213	4,326,390.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	345	1,000	345,000.00	14.4350	4,980,075.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	345	1,000	345,000.00	14.4350	4,980,075.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	350	1,000	350,000.00	14.3907	5,036,745.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	350	1,000	350,000.00	14.4389	5,053,615.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	350	1,000	350,000.00	14.3832	5,034,120.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	350	1,000	350,000.00	14.3907	5,036,745.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	350	1,000	350,000.00	14.4330	5,051,550.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	350	1,000	350,000.00	14.4462	5,056,170.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	367	1,000	367,000.00	14.4415	5,300,030.50
\$ / R 19/09/2016	Foreign Exchange Future	Sell	367	1,000	367,000.00	14.4415	5,300,030.50
\$ / R 19/09/2016	Foreign Exchange Future	Buy	450	1,000	450,000.00	14.4538	6,504,210.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.4538	7,226,900.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.4341	7,217,050.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.4588	7,229,400.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.4145	7,207,250.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.4341	7,217,050.00
\$ / R 19/09/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.4260	7,213,000.00
\$ / R 19/09/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.4193	7,209,650.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/09/2016 Foreign Exchange Future		Sell	595	1,000	595,000.00	14.4415		8,592,692.50
\$ / R 19/09/2016 Foreign Exchange Future		Sell	595	1,000	595,000.00	14.4415		8,592,692.50
\$ / R 19/09/2016 Foreign Exchange Future		Sell	900	1,000	900,000.00	14.5566		13,100,940.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	900	1,000	900,000.00	14.4179		12,976,110.00
\$ / R 19/09/2016 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	14.5516		14,551,600.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	14.4229		14,422,900.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	14.5566		14,556,600.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	1,203	1,000	1,203,000.00	14.5426		17,494,747.80
\$ / R 19/09/2016 Foreign Exchange Future		Sell	1,203	1,000	1,203,000.00	14.5426		17,494,747.80
\$ / R 19/09/2016 Foreign Exchange Future		Buy	1,400	1,000	1,400,000.00	14.4277		20,198,780.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.3902		28,780,400.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.3955		28,791,000.00
\$ / R 19/09/2016 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	14.3902		28,780,400.00
\$ / R 19/09/2016 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	14.4410		72,205,000.00
\$ / R 19/09/2016 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	14.4410		72,205,000.00
\$ / R 19/09/2016 Foreign Exchange Future		Sell	7,825	1,000	7,825,000.00	14.4415		113,004,737.50
\$ / R 19/09/2016 Foreign Exchange Future		Sell	7,825	1,000	7,825,000.00	14.4415		113,004,737.50
\$ / R 19/09/2016 Foreign Exchange Future		Buy	8,787	1,000	8,787,000.00	14.4415		126,897,460.50
Total Futures			63,724		63,724,000.00			920,372,001.20
Total Options								
Total \$ / R Foreign Exchange Future			63,724		63,724,000.00			920,372,001.20

Sep 2016 \$ / R MAXI

\$ / R MAXI 19/09/2016 Foreign Exchange Future		Sell	1	100,000	100,000.00	14.3873		1,438,730.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Sell	1	100,000	100,000.00	14.4303		1,443,030.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Buy	1	100,000	100,000.00	14.3873		1,438,730.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Buy	1	100,000	100,000.00	14.4303		1,443,030.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	14.3870		7,193,500.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	14.3907		7,195,350.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Buy	5	100,000	500,000.00	14.3870		7,193,500.00
\$ / R MAXI 19/09/2016 Foreign Exchange Future		Sell	5	100,000	500,000.00	14.3907		7,195,350.00
Total Futures			24		2,400,000.00			34,541,220.00
Total Options								
Total \$ / R MAXI Foreign Exchange Future			24		2,400,000.00			34,541,220.00

Sep 2016 £ / R

£ / R 19/09/2016	Foreign Exchange Future	Buy	1	1,000	1,000.00	19.1637	19,163.70
£ / R 19/09/2016	Foreign Exchange Future	Sell	1	1,000	1,000.00	19.1637	19,163.70
£ / R 19/09/2016	Foreign Exchange Future	Sell	18	1,000	18,000.00	19.1900	345,420.00
£ / R 19/09/2016	Foreign Exchange Future	Buy	18	1,000	18,000.00	19.1900	345,420.00
£ / R 19/09/2016	Foreign Exchange Future	Buy	20	1,000	20,000.00	19.1608	383,216.00
£ / R 19/09/2016	Foreign Exchange Future	Sell	20	1,000	20,000.00	19.1608	383,216.00
Total Futures			78		78,000.00		1,495,599.40
Total Options							
Total £ / R Foreign Exchange Future			78		78,000.00		1,495,599.40

Sep 2016 ¥ / R

¥ / R 19/09/2016	Foreign Exchange Future	Buy	24	100,000	2,400,000.00	0.1395	334,828.80
¥ / R 19/09/2016	Foreign Exchange Future	Sell	24	100,000	2,400,000.00	0.1395	334,828.80
Total Futures			48		4,800,000.00		669,657.60
Total Options							
Total ¥ / R Foreign Exchange Future			48		4,800,000.00		669,657.60

Sep 2016 € / R

€ / R 19/09/2016	Foreign Exchange Future	Buy	8	1,000	8,000.00	16.1366	129,092.80
€ / R 19/09/2016	Foreign Exchange Future	Sell	8	1,000	8,000.00	16.1366	129,092.80
€ / R 19/09/2016	Foreign Exchange Future	Buy	40	1,000	40,000.00	16.1415	645,660.00
€ / R 19/09/2016	Foreign Exchange Future	Sell	40	1,000	40,000.00	16.1415	645,660.00
€ / R 19/09/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.1348	806,740.00
€ / R 19/09/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	16.1373	806,865.00
€ / R 19/09/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.1348	806,740.00
€ / R 19/09/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	16.1373	806,865.00
€ / R 19/09/2016	Foreign Exchange Future	Buy	150	1,000	150,000.00	16.1416	2,421,240.00
€ / R 19/09/2016	Foreign Exchange Future	Sell	150	1,000	150,000.00	16.1416	2,421,240.00
€ / R 19/09/2016	Foreign Exchange Future	Buy	425	1,000	425,000.00	16.1300	6,855,250.00
€ / R 19/09/2016	Foreign Exchange Future	Sell	425	1,000	425,000.00	16.1300	6,855,250.00
€ / R 19/09/2016	Foreign Exchange Future	Sell	1,375	1,000	1,375,000.00	16.0710	22,097,625.00
Total Futures			2,821		2,821,000.00		45,427,320.60
Total Options							
Total € / R Foreign Exchange Future			2,821		2,821,000.00		45,427,320.60

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Sep 2016 CHF / R								
CHF / R 19/09/2016 Foreign Exchange Future		Sell	465	1,000	465,000.00	14.7481		6,857,866.50
CHF / R 19/09/2016 Foreign Exchange Future		Buy	465	1,000	465,000.00	14.7481		6,857,866.50
Total Futures			930		930,000.00			13,715,733.00
Total Options								
Total CHF / R Foreign Exchange Future			930		930,000.00			13,715,733.00
<hr/>								
Sep 2016 QUANTO € / \$								
QUANTO € / \$ 19/09/2016 Foreign Exchange Future		Sell	20	10,000	200,000.00	1.1196		223,920.00
QUANTO € / \$ 19/09/2016 Foreign Exchange Future		Buy	20	10,000	200,000.00	1.1196		223,920.00
Total Futures			40		400,000.00			447,840.00
Total Options								
Total QUANTO € / \$ Foreign Exchange Future			40		400,000.00			447,840.00
<hr/>								
Dec 2016 \$ / R								
\$ / R 19/12/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6656		14,665.60
\$ / R 19/12/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6990		14,699.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.6990		14,699.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.6656		14,665.60
\$ / R 19/12/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.6281		14,628.10
\$ / R 19/12/2016 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.6953		14,695.30
\$ / R 19/12/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6281		14,628.10
\$ / R 19/12/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6900		14,690.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6953		14,695.30
\$ / R 19/12/2016 Foreign Exchange Future		Sell	4	1,000	4,000.00	14.6832		58,732.80
\$ / R 19/12/2016 Foreign Exchange Future		Buy	4	1,000	4,000.00	14.6832		58,732.80
\$ / R 19/12/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.6513		73,256.50
\$ / R 19/12/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.6428		73,214.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.6810		73,405.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.6810		73,405.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.6734		73,367.00
\$ / R 19/12/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.6428		73,214.00
\$ / R 19/12/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.6513		73,256.50
\$ / R 19/12/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.6734		73,367.00

\$ / R 19/12/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6747	146,747.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6400	146,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6802	146,802.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6400	146,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6400	146,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6400	146,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6747	146,747.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6936	146,936.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6936	146,936.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6802	146,802.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	15	1,000	15,000.00	14.6600	219,900.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	15	1,000	15,000.00	14.6916	220,374.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.6916	220,374.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.6600	219,900.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	22	1,000	22,000.00	14.6652	322,634.40
\$ / R 19/12/2016	Foreign Exchange Future	Buy	22	1,000	22,000.00	14.6652	322,634.40
\$ / R 19/12/2016	Foreign Exchange Future	Buy	24	1,000	24,000.00	14.6810	352,344.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	24	1,000	24,000.00	14.6810	352,344.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	28	1,000	28,000.00	14.6810	411,068.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	28	1,000	28,000.00	14.6810	411,068.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	28	1,000	28,000.00	14.6172	409,281.60
\$ / R 19/12/2016	Foreign Exchange Future	Buy	28	1,000	28,000.00	14.6172	409,281.60
\$ / R 19/12/2016	Foreign Exchange Future	Buy	28	1,000	28,000.00	14.6272	409,561.60
\$ / R 19/12/2016	Foreign Exchange Future	Sell	30	1,000	30,000.00	14.6800	440,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	30	1,000	30,000.00	14.6800	440,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	37	1,000	37,000.00	14.6810	543,197.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	37	1,000	37,000.00	14.6810	543,197.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	41	1,000	41,000.00	14.6810	601,921.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	41	1,000	41,000.00	14.6810	601,921.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	47	1,000	47,000.00	14.6835	690,124.50
\$ / R 19/12/2016	Foreign Exchange Future	Sell	47	1,000	47,000.00	14.6835	690,124.50
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6407	732,035.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6697	733,485.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.5258	726,290.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.5258	726,290.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.6407	732,035.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.6697	733,485.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.6900	734,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6900	734,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	52	1,000	52,000.00	14.6810	763,412.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	52	1,000	52,000.00	14.6810	763,412.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	71	1,000	71,000.00	14.6810	1,042,351.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	71	1,000	71,000.00	14.6810	1,042,351.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	82	1,000	82,000.00	14.6810	1,203,842.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	82	1,000	82,000.00	14.6810	1,203,842.00

Contract		Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/12/2016	Foreign Exchange Future		Sell	83	1,000	83,000.00	14.6810		1,218,523.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	83	1,000	83,000.00	14.6810		1,218,523.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	92	1,000	92,000.00	14.6810		1,350,652.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	92	1,000	92,000.00	14.6810		1,350,652.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	100	1,000	100,000.00	14.6643		1,466,430.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	140	1,000	140,000.00	14.7630		2,066,820.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	14.6424		2,196,360.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	150	1,000	150,000.00	14.6424		2,196,360.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	150	1,000	150,000.00	14.6407		2,196,105.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	150	1,000	150,000.00	14.6407		2,196,105.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	173	1,000	173,000.00	14.6910		2,541,543.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	196	1,000	196,000.00	14.6832		2,877,907.20
\$ / R 19/12/2016	Foreign Exchange Future		Buy	196	1,000	196,000.00	14.6832		2,877,907.20
\$ / R 19/12/2016	Foreign Exchange Future		Sell	200	1,000	200,000.00	14.6356		2,927,120.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	200	1,000	200,000.00	14.6654		2,933,080.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	200	1,000	200,000.00	14.6356		2,927,120.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	201	1,000	201,000.00	14.6956		2,953,815.60
\$ / R 19/12/2016	Foreign Exchange Future		Sell	201	1,000	201,000.00	14.6956		2,953,815.60
\$ / R 19/12/2016	Foreign Exchange Future		Buy	223	1,000	223,000.00	14.6810		3,273,863.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	223	1,000	223,000.00	14.6810		3,273,863.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	300	1,000	300,000.00	14.6650		4,399,500.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	435	1,000	435,000.00	14.6810		6,386,235.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	435	1,000	435,000.00	14.6810		6,386,235.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	465	1,000	465,000.00	14.6428		6,808,902.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	465	1,000	465,000.00	14.6428		6,808,902.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	495	1,000	495,000.00	14.6428		7,248,186.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	495	1,000	495,000.00	14.6428		7,248,186.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	14.6431		7,321,550.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Buy	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6428		7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6431		7,321,550.00

\$ / R 19/12/2016	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.6428	7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6428	7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6428	7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6428	7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6428	7,321,400.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6910	7,345,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6910	7,345,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	1,260	1,000	1,260,000.00	14.6630	18,475,380.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	1,400	1,000	1,400,000.00	14.6730	20,542,200.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	1,400	1,000	1,400,000.00	14.6630	20,528,200.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	14.6981	29,396,200.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	14.6981	29,396,200.00
\$ / R 19/12/2016	Foreign Exchange Future	Buy	3,000	1,000	3,000,000.00	14.7105	44,131,500.00
\$ / R 19/12/2016	Foreign Exchange Future	Sell	3,000	1,000	3,000,000.00	14.7105	44,131,500.00
Total Futures			31,922		31,922,000.00		468,366,857.80

Total Options

Total \$ / R Foreign Exchange Future

31,922

31,922,000.00

468,366,857.80

Dec 2016 \$ / R MAXI

\$ / R MAXI 19/12/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	14.6428	7,321,400.00
\$ / R MAXI 19/12/2016	Foreign Exchange Future	Sell	5	100,000	500,000.00	14.6428	7,321,400.00
\$ / R MAXI 19/12/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	14.6428	7,321,400.00
\$ / R MAXI 19/12/2016	Foreign Exchange Future	Buy	5	100,000	500,000.00	14.6428	7,321,400.00
Total Futures			20		2,000,000.00		29,285,600.00

Total Options

Total \$ / R MAXI Foreign Exchange Future

20

2,000,000.00

29,285,600.00

Dec 2016 £ / R

£ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	19.5545	97,772.50
£ / R 19/12/2016	Foreign Exchange Future	Sell	5	1,000	5,000.00	19.5545	97,772.50
Total Futures			10		10,000.00		195,545.00

Total Options

Total £ / R Foreign Exchange Future

10

10,000.00

195,545.00

Dec 2016 € / R

€ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.4547	82,273.50
€ / R 19/12/2016	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.4712	82,356.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
€ / R 19/12/2016 Foreign Exchange Future		Buy	5	1,000	5,000.00	16.4276		82,138.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	5	1,000	5,000.00	16.4276		82,138.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	22	1,000	22,000.00	16.4756		362,463.20
€ / R 19/12/2016 Foreign Exchange Future		Buy	40	1,000	40,000.00	16.4868		659,472.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	40	1,000	40,000.00	16.4900		659,600.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	40	1,000	40,000.00	16.4900		659,600.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	16.4825		824,125.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	50	1,000	50,000.00	16.4850		824,250.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	16.4825		824,125.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	50	1,000	50,000.00	16.4850		824,250.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	100	1,000	100,000.00	16.4802		1,648,020.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	100	1,000	100,000.00	16.4685		1,646,850.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	150	1,000	150,000.00	16.4900		2,473,500.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	200	1,000	200,000.00	16.4601		3,292,020.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	622	1,000	622,000.00	16.4740		10,246,828.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	1,375	1,000	1,375,000.00	16.4150		22,570,625.00
€ / R 19/12/2016 Foreign Exchange Future		Sell	1,375	1,000	1,375,000.00	16.4150		22,570,625.00
€ / R 19/12/2016 Foreign Exchange Future		Buy	1,375	1,000	1,375,000.00	16.4250		22,584,375.00
Total Futures			5,659		5,659,000.00			92,999,633.70
Total Options								
Total € / R Foreign Exchange Future			5,659		5,659,000.00			92,999,633.70

Mar 2017 \$ / R

\$ / R 13/03/2017 Foreign Exchange Future		Buy	6	1,000	6,000.00	14.9380		89,628.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	6	1,000	6,000.00	14.9380		89,628.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	6	1,000	6,000.00	14.9065		89,439.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	6	1,000	6,000.00	14.9065		89,439.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.9382		224,073.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	15	1,000	15,000.00	14.9382		224,073.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	27	1,000	27,000.00	14.9120		402,624.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	27	1,000	27,000.00	14.9120		402,624.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.9071		745,355.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.9071		745,355.00
\$ / R 13/03/2017 Foreign Exchange Future		Buy	208	1,000	208,000.00	14.9555		3,110,744.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	208	1,000	208,000.00	14.9555		3,110,744.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	600	1,000	600,000.00	14.9381		8,962,860.00
\$ / R 13/03/2017 Foreign Exchange Future		Sell	600	1,000	600,000.00	14.9381		8,962,860.00

Buy

600

1,000

600,000.00

14.9381

8,962,860.00

Total Futures

2,424

2,424,000.00

36,212,306.00

Total Options

Total \$ / R Foreign Exchange Future

2,424

2,424,000.00

36,212,306.00

Total Futures

107,810

117,278,000.00

1 645 311 147.30

Total Options

Grand Total for Currency Future Detailed Turnover

107,810

117,278,000.00

1 645 311 147.30