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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 21/08/2017

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Sep 2017 \$ / R								
\$ / R 18/09/2017		Foreign Exchange Future						
		Sell	1	1,000	1,000.00	13.3010		13,301.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	1	1,000	1,000.00	13.2700		13,270.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	1	1,000	1,000.00	13.3010		13,301.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Sell	1	1,000	1,000.00	13.2410		13,241.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Sell	1	1,000	1,000.00	13.2700		13,270.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	1	1,000	1,000.00	13.2500		13,250.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	1	1,000	1,000.00	13.2410		13,241.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Sell	1	1,000	1,000.00	13.2500		13,250.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Sell	2	1,000	2,000.00	13.2600		26,520.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	2	1,000	2,000.00	13.2600		26,520.00
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	3	1,000	3,000.00	13.2372		39,711.60
\$ / R 18/09/2017		Foreign Exchange Future						
		Sell	4	1,000	4,000.00	13.2792		53,116.80
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	4	1,000	4,000.00	13.2372		52,948.80
\$ / R 18/09/2017		Foreign Exchange Future						
		Buy	4	1,000	4,000.00	13.2792		53,116.80

\$ / R 18/09/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2819	66,409.50
\$ / R 18/09/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2256	66,128.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2418	66,209.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2400	66,200.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2239	66,119.50
\$ / R 18/09/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2400	66,200.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2256	66,128.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2819	66,409.50
\$ / R 18/09/2017	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2239	66,119.50
\$ / R 18/09/2017	Foreign Exchange Future	Buy	6	1,000	6,000.00	13.2400	79,440.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2553	132,553.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2770	132,770.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2394	132,394.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2200	132,200.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2350	132,350.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2770	132,770.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2200	132,200.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2394	132,394.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2553	132,553.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	14	1,000	14,000.00	13.2341	185,277.40
\$ / R 18/09/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.2355	198,532.50
\$ / R 18/09/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.2550	198,825.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.2355	198,532.50
\$ / R 18/09/2017	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.2550	198,825.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.2300	198,450.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	24	1,000	24,000.00	13.2341	317,618.40
\$ / R 18/09/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2232	330,580.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.2735	331,837.50
\$ / R 18/09/2017	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2735	331,837.50
\$ / R 18/09/2017	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.2232	330,580.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	42	1,000	42,000.00	13.2418	556,155.60
\$ / R 18/09/2017	Foreign Exchange Future	Buy	44	1,000	44,000.00	13.2418	582,639.20
\$ / R 18/09/2017	Foreign Exchange Future	Buy	46	1,000	46,000.00	13.2418	609,122.80
\$ / R 18/09/2017	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.2802	664,010.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.2802	664,010.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	58	1,000	58,000.00	13.2174	766,609.20
\$ / R 18/09/2017	Foreign Exchange Future	Buy	58	1,000	58,000.00	13.2124	766,319.20
\$ / R 18/09/2017	Foreign Exchange Future	Sell	58	1,000	58,000.00	13.2124	766,319.20
\$ / R 18/09/2017	Foreign Exchange Future	Buy	58	1,000	58,000.00	13.2219	766,870.20
\$ / R 18/09/2017	Foreign Exchange Future	Sell	58	1,000	58,000.00	13.2174	766,609.20
\$ / R 18/09/2017	Foreign Exchange Future	Buy	60	1,000	60,000.00	13.2820	796,920.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	60	1,000	60,000.00	13.2820	796,920.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	68	1,000	68,000.00	13.2400	900,320.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	68	1,000	68,000.00	13.2400	900,320.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2373	1,323,730.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 18/09/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	13.2373		1,323,730.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	116	1,000	116,000.00	13.2219		1,533,740.40
\$ / R 18/09/2017 Foreign Exchange Future		Buy	120	1,000	120,000.00	13.2418		1,589,016.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	150	1,000	150,000.00	13.2250		1,983,750.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	150	1,000	150,000.00	13.2450		1,986,750.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	257	1,000	257,000.00	13.2418		3,403,142.60
\$ / R 18/09/2017 Foreign Exchange Future		Buy	300	1,000	300,000.00	13.2350		3,970,500.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	300	1,000	300,000.00	13.2362		3,970,860.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	300	1,000	300,000.00	13.2362		3,970,860.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	350	1,000	350,000.00	13.2398		4,633,930.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	350	1,000	350,000.00	13.2398		4,633,930.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	400	1,000	400,000.00	13.2450		5,298,000.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	400	1,000	400,000.00	13.2450		5,298,000.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	400	1,000	400,000.00	13.2336		5,293,440.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	400	1,000	400,000.00	13.2336		5,293,440.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	448	1,000	448,000.00	13.2594		5,940,211.20
\$ / R 18/09/2017 Foreign Exchange Future		Buy	448	1,000	448,000.00	13.2594		5,940,211.20
\$ / R 18/09/2017 Foreign Exchange Future		Sell	495	1,000	495,000.00	13.2699		6,568,600.50
\$ / R 18/09/2017 Foreign Exchange Future		Buy	495	1,000	495,000.00	13.2699		6,568,600.50
\$ / R 18/09/2017 Foreign Exchange Future		Sell	496	1,000	496,000.00	13.2880		6,590,848.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	496	1,000	496,000.00	13.2880		6,590,848.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	499	1,000	499,000.00	13.3024		6,637,897.60
\$ / R 18/09/2017 Foreign Exchange Future		Buy	499	1,000	499,000.00	13.3024		6,637,897.60
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.3001		6,650,050.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.2287		6,614,350.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.2446		6,622,300.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.2890		6,644,500.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.3017		6,650,850.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.2967		6,648,350.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2336		6,616,800.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2287		6,614,350.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2446		6,622,300.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2524		6,626,200.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.3017		6,650,850.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2967		6,648,350.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2890		6,644,500.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2384		6,619,200.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2519		6,625,950.00
\$ / R 18/09/2017 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.2345		6,617,250.00
\$ / R 18/09/2017 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.3001		6,650,050.00

\$ / R 18/09/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.2519	6,625,950.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.1684	6,584,200.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.2336	6,616,800.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.2384	6,619,200.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.2345	6,617,250.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.2524	6,626,200.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	650	1,000	650,000.00	13.2336	8,601,840.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	650	1,000	650,000.00	13.2336	8,601,840.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	13.2206	13,220,600.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	13.2206	13,220,600.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	13.2380	66,190,000.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	13.2380	66,190,000.00
\$ / R 18/09/2017	Foreign Exchange Future	Sell	7,500	1,000	7,500,000.00	13.2424	99,318,000.00
\$ / R 18/09/2017	Foreign Exchange Future	Buy	7,500	1,000	7,500,000.00	13.2424	99,318,000.00
Total Futures			49,028		49,028,000.00		649,448,259.00
Total Options							
Total \$ / R Foreign Exchange Future			49,028		49,028,000.00		649,448,259.00

Sep 2017 \$ / R MAXI

\$ / R MAXI 18/09/2017	Foreign Exchange Future	Sell	1	100,000	100,000.00	13.2398	1,323,980.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Buy	1	100,000	100,000.00	13.2997	1,329,970.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Sell	1	100,000	100,000.00	13.2699	1,326,990.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Sell	1	100,000	100,000.00	13.2446	1,324,460.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Sell	1	100,000	100,000.00	13.2247	1,322,470.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Buy	1	100,000	100,000.00	13.2398	1,323,980.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Buy	1	100,000	100,000.00	13.2446	1,324,460.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Buy	1	100,000	100,000.00	13.2247	1,322,470.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Sell	1	100,000	100,000.00	13.2997	1,329,970.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Buy	1	100,000	100,000.00	13.2699	1,326,990.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Buy	4	100,000	400,000.00	13.2312	5,292,480.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Sell	4	100,000	400,000.00	13.2312	5,292,480.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Buy	5	100,000	500,000.00	13.2910	6,645,500.00
\$ / R MAXI 18/09/2017	Foreign Exchange Future	Sell	5	100,000	500,000.00	13.2910	6,645,500.00
Total Futures			28		2,800,000.00		37,131,700.00
Total Options							
Total \$ / R MAXI Foreign Exchange Future			28		2,800,000.00		37,131,700.00

Sep 2017 £ / R

£ / R 18/09/2017	Foreign Exchange Future	Sell	60	1,000	60,000.00	17.1298	1,027,788.00
£ / R 18/09/2017	Foreign Exchange Future	Buy	60	1,000	60,000.00	17.1298	1,027,788.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
£ / R 18/09/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	17.1140		1,711,400.00
£ / R 18/09/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	17.1140		1,711,400.00
Total Futures			320		320,000.00			5,478,376.00
Total Options								
Total £ / R Foreign Exchange Future			320		320,000.00			5,478,376.00

Sep 2017 € / R

€ / R 18/09/2017 Foreign Exchange Future		Buy	5	1,000	5,000.00	15.5762		77,881.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	5	1,000	5,000.00	15.5762		77,881.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.6161		780,805.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.6283		781,415.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	100	1,000	100,000.00	15.6205		1,562,050.00
€ / R 18/09/2017 Foreign Exchange Future		Buy	100	1,000	100,000.00	15.6100		1,561,000.00
€ / R 18/09/2017 Foreign Exchange Future		Buy	125	1,000	125,000.00	15.6100		1,951,250.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	150	1,000	150,000.00	15.6198		2,342,970.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	200	1,000	200,000.00	15.6157		3,123,140.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	200	1,000	200,000.00	15.6208		3,124,160.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	225	1,000	225,000.00	15.6100		3,512,250.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	15.6122		3,903,050.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	15.5829		3,895,725.00
€ / R 18/09/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	15.6282		3,907,050.00
€ / R 18/09/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	15.6122		3,903,050.00
€ / R 18/09/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	15.5829		3,895,725.00
€ / R 18/09/2017 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	15.6216		15,621,600.00
Total Futures			3,460		3,460,000.00			54,021,002.00
Total Options								
Total € / R Foreign Exchange Future			3,460		3,460,000.00			54,021,002.00

Sep 2017 AU\$ / R

AU\$ / R 18/09/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.5055		2,626,375.00
AU\$ / R 18/09/2017 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.5097		2,627,425.00
AU\$ / R 18/09/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.5055		2,626,375.00
AU\$ / R 18/09/2017 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.5097		2,627,425.00

Total Futures		1,000		1,000,000.00		10,507,600.00
Total Options						
Total AU\$ / R Foreign Exchange Future		1,000		1,000,000.00		10,507,600.00

Dec 2017 \$ / R

\$ / R 18/12/2017 Foreign Exchange Future	Sell	6	1,000	6,000.00	13.4687	80,812.20
\$ / R 18/12/2017 Foreign Exchange Future	Buy	6	1,000	6,000.00	13.4687	80,812.20
\$ / R 18/12/2017 Foreign Exchange Future	Sell	10	1,000	10,000.00	13.4100	134,100.00
\$ / R 18/12/2017 Foreign Exchange Future	Sell	10	1,000	10,000.00	13.4100	134,100.00
\$ / R 18/12/2017 Foreign Exchange Future	Buy	10	1,000	10,000.00	13.4100	134,100.00
\$ / R 18/12/2017 Foreign Exchange Future	Buy	10	1,000	10,000.00	13.4100	134,100.00
\$ / R 18/12/2017 Foreign Exchange Future	Sell	500	1,000	500,000.00	13.4794	6,739,700.00
\$ / R 18/12/2017 Foreign Exchange Future	Buy	500	1,000	500,000.00	13.4794	6,739,700.00
\$ / R 18/12/2017 Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	13.4507	13,450,700.00
\$ / R 18/12/2017 Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	13.4507	13,450,700.00
Total Futures		3,052		3,052,000.00		41,078,824.40
Total Options						
Total \$ / R Foreign Exchange Future		3,052		3,052,000.00		41,078,824.40

Dec 2017 € / R

€ / R 18/12/2017 Foreign Exchange Future	Sell	15	1,000	15,000.00	15.9202	238,803.00
€ / R 18/12/2017 Foreign Exchange Future	Buy	15	1,000	15,000.00	15.9202	238,803.00
€ / R 18/12/2017 Foreign Exchange Future	Sell	100	1,000	100,000.00	15.8841	1,588,410.00
€ / R 18/12/2017 Foreign Exchange Future	Buy	100	1,000	100,000.00	15.8841	1,588,410.00
Total Futures		230		230,000.00		3,654,426.00
Total Options						
Total € / R Foreign Exchange Future		230		230,000.00		3,654,426.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			57,118		59,890,000.00			801 320 187.40
Total Options								
Grand Total for Currency Future Detailed Turnover			57,118		59,890,000.00			801 320 187.40