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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 13/04/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Apr 2018 \$ / R</b>								
\$ / R 30/04/2018 Any day expiry		Buy	12	1,000	12,000.00	12.0685		144,822.00
\$ / R 30/04/2018 Any day expiry		Sell	12	1,000	12,000.00	12.0685		144,822.00
		<b>Total Futures</b>	<b>24</b>		<b>24,000.00</b>			<b>289,644.00</b>
		<b>Total Options</b>						
		<b>Total \$ / R Any day expiry</b>	<b>24</b>		<b>24,000.00</b>			<b>289,644.00</b>
<b>Jun 2018 \$ / R</b>								
\$ / R 18/06/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.1300		12,130.00
\$ / R 18/06/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.1450		12,145.00
\$ / R 18/06/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.1279		12,127.90
\$ / R 18/06/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.1342		12,134.20

\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.1279	12,127.90
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.1450	12,145.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.1300	12,130.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.1342	12,134.20
\$ / R 18/06/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1517	60,758.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1751	60,875.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.1517	60,758.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.1610	72,966.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.1610	72,966.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.1376	121,376.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.1250	121,250.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.1200	121,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.1376	121,376.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	12	1,000	12,000.00	12.1532	145,838.40
\$ / R 18/06/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.1871	182,806.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.1871	182,806.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.1225	242,450.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.1621	243,242.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.1840	243,680.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.1621	243,242.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.1751	243,502.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.1751	243,502.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1690	304,225.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1460	303,650.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1495	303,737.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1764	304,410.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1625	304,062.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1495	303,737.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1690	304,225.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1764	304,410.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1460	303,650.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1625	304,062.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.1800	365,400.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.1800	365,400.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	30	1,000	30,000.00	12.1800	365,400.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	35	1,000	35,000.00	12.1751	426,128.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	37	1,000	37,000.00	12.1488	449,505.60
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.1709	608,545.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.1709	608,545.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.1840	609,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.1840	609,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	55	1,000	55,000.00	12.1751	669,630.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	65	1,000	65,000.00	12.1751	791,381.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	70	1,000	70,000.00	12.1870	853,090.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	70	1,000	70,000.00	12.1870	853,090.00

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 18/06/2018	Foreign Exchange Future		Buy	80	1,000	80,000.00	12.1840		974,720.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	80	1,000	80,000.00	12.1751		974,008.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	85	1,000	85,000.00	12.1690		1,034,365.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	85	1,000	85,000.00	12.1690		1,034,365.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	100	1,000	100,000.00	12.1840		1,218,400.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	100	1,000	100,000.00	12.1410		1,214,100.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	100	1,000	100,000.00	12.1877		1,218,770.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	100	1,000	100,000.00	12.1751		1,217,510.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	100	1,000	100,000.00	12.1877		1,218,770.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	120	1,000	120,000.00	12.1751		1,461,012.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	131	1,000	131,000.00	12.1488		1,591,492.80
\$ / R 18/06/2018	Foreign Exchange Future		Sell	200	1,000	200,000.00	12.0951		2,419,020.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	200	1,000	200,000.00	12.0951		2,419,020.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	344	1,000	344,000.00	12.1488		4,179,187.20
\$ / R 18/06/2018	Foreign Exchange Future		Buy	396	1,000	396,000.00	12.1501		4,811,439.60
\$ / R 18/06/2018	Foreign Exchange Future		Buy	470	1,000	470,000.00	12.1802		5,724,694.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1751		6,087,550.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1815		6,090,750.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.1520		6,076,000.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1424		6,071,200.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1520		6,076,000.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1527		6,076,350.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.1815		6,090,750.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1685		6,084,250.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.1685		6,084,250.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1457		6,072,850.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	512	1,000	512,000.00	12.1488		6,220,185.60
\$ / R 18/06/2018	Foreign Exchange Future		Buy	800	1,000	800,000.00	12.1030		9,682,400.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	849	1,000	849,000.00	12.1223		10,291,832.70
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.1530		12,153,000.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.1504		12,150,400.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	1,498	1,000	1,498,000.00	12.1223		18,159,205.40
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.1935		18,290,250.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.1473		18,220,950.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.1935		18,290,250.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.1523		18,228,450.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.1476		18,221,400.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	1,500	1,000	1,500,000.00	12.1935		18,290,250.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,500	1,000	1,500,000.00	12.1473		18,220,950.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	1,650	1,000	1,650,000.00	12.1504		20,048,160.00

\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,650	1,000	1,650,000.00	12.1504	20,048,160.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	12.1365	24,273,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	2,347	1,000	2,347,000.00	12.1223	28,451,038.10
\$ / R 18/06/2018	Foreign Exchange Future	Sell	3,896	1,000	3,896,000.00	12.1321	47,266,661.60
\$ / R 18/06/2018	Foreign Exchange Future	Buy	3,896	1,000	3,896,000.00	12.1321	47,266,661.60
\$ / R 18/06/2018	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	12.1554	60,777,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	8,000	1,000	8,000,000.00	12.1480	97,184,000.00

**Total Futures** **53,398** **53,398,000.00** **648,751,384.80**

**Total Options**

**Total \$ / R Foreign Exchange Future** **53,398** **53,398,000.00** **648,751,384.80**

**Jun 2018 £ / R**

£ / R 18/06/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	17.3810	17,381.00
£ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	17.3810	17,381.00
£ / R 18/06/2018	Foreign Exchange Future	Sell	80	1,000	80,000.00	17.3700	1,389,600.00
£ / R 18/06/2018	Foreign Exchange Future	Buy	80	1,000	80,000.00	17.3700	1,389,600.00
£ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	17.3688	4,342,200.00
£ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.3604	4,340,100.00
£ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	17.3604	4,340,100.00
£ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.3688	4,342,200.00

**Total Futures** **1,162** **1,162,000.00** **20,178,562.00**

**Total Options**

**Total £ / R Foreign Exchange Future** **1,162** **1,162,000.00** **20,178,562.00**

**Jun 2018 € / R**

€ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	15.0900	150,900.00
€ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	15.0900	150,900.00
€ / R 18/06/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	15.0800	226,200.00
€ / R 18/06/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	15.0800	226,200.00
€ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	15.0333	3,758,325.00
€ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	15.0248	3,756,200.00
€ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	15.0737	3,768,425.00
€ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	15.0737	3,768,425.00
€ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	15.0248	3,756,200.00
€ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	15.0333	3,758,325.00
€ / R 18/06/2018	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	15.0911	75,455,500.00
€ / R 18/06/2018	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	15.0911	75,455,500.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>11,550</b>		<b>11,550,000.00</b>			<b>174,231,100.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>11,550</b>		<b>11,550,000.00</b>			<b>174,231,100.00</b>
<b>Jun 2018 AU\$ / R</b>								
AU\$ / R 18/06/2018		Buy	150	1,000	150,000.00	9.4560		1,418,400.00
AU\$ / R 18/06/2018		Sell	150	1,000	150,000.00	9.4560		1,418,400.00
AU\$ / R 18/06/2018		Buy	250	1,000	250,000.00	9.4569		2,364,225.00
AU\$ / R 18/06/2018		Sell	250	1,000	250,000.00	9.4569		2,364,225.00
<b>Total Futures</b>			<b>800</b>		<b>800,000.00</b>			<b>7,565,250.00</b>
<b>Total Options</b>								
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>800</b>		<b>800,000.00</b>			<b>7,565,250.00</b>
<b>Jun 2018 CAD/ R</b>								
CAD/ R 18/06/2018		Sell	10	1,000	10,000.00	9.6850		96,850.00
CAD/ R 18/06/2018		Buy	10	1,000	10,000.00	9.6850		96,850.00
CAD/ R 18/06/2018		Buy	100	1,000	100,000.00	9.6577		965,770.00
CAD/ R 18/06/2018		Buy	100	1,000	100,000.00	9.6577		965,770.00
CAD/ R 18/06/2018		Sell	100	1,000	100,000.00	9.6577		965,770.00
CAD/ R 18/06/2018		Sell	100	1,000	100,000.00	9.6577		965,770.00
<b>Total Futures</b>			<b>420</b>		<b>420,000.00</b>			<b>4,056,780.00</b>
<b>Total Options</b>								
<b>Total CAD/ R Foreign Exchange Future</b>			<b>420</b>		<b>420,000.00</b>			<b>4,056,780.00</b>
<b>Sep 2018 \$ / R</b>								
\$ / R 17/09/2018		Sell	100	1,000	100,000.00	12.3290		1,232,900.00
\$ / R 17/09/2018		Buy	100	1,000	100,000.00	12.3290		1,232,900.00



<b>Contract</b>	<b>Call/ Put</b>	<b>StrikeBuy/ Sell</b>	<b>Number of Contracts</b>	<b>Contract Size</b>	<b>Foreign Value</b>	<b>Price</b>	<b>Spot Rate</b>	<b>ZAR Converted Amount</b>
<b>Total Futures</b>			<b>67,794</b>		<b>67,794,000.00</b>			<b>860 520 976.80</b>
<b>Total Options</b>								
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>67,794</b>		<b>67,794,000.00</b>			<b>860 520 976.80</b>