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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 15/01/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Jan 2018 \$ / R</b>								
\$ / R 15/01/2018 Any day expiry		Sell	1,591	1,000	1,591,000.00	12.3140		19,591,574.00
\$ / R 15/01/2018 Any day expiry		Buy	1,591	1,000	1,591,000.00	12.3140		19,591,574.00
		<b>Total Futures</b>	<b>3,182</b>		<b>3,182,000.00</b>			<b>39,183,148.00</b>
		<b>Total Options</b>						
		<b>Total \$ / R Any day expiry</b>	<b>3,182</b>		<b>3,182,000.00</b>			<b>39,183,148.00</b>
<b>Jan 2018 AU\$ / R</b>								
AU\$ / R 15/01/2018 Any day expiry		Buy	5	1,000	5,000.00	9.8021		49,010.50
AU\$ / R 15/01/2018 Any day expiry		Sell	5	1,000	5,000.00	9.8021		49,010.50

<b>Total Futures</b>	<b>10</b>		<b>10,000.00</b>		<b>98,021.00</b>
<b>Total Options</b>					
<b>Total AU\$ / R Any day expiry</b>	<b>10</b>		<b>10,000.00</b>		<b>98,021.00</b>

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**Jan 2018 \$ / R**

\$ / R 31/01/2018 Any day expiry	Buy	16	1,000	16,000.00	12.3100	196,960.00
\$ / R 31/01/2018 Any day expiry	Sell	16	1,000	16,000.00	12.3100	196,960.00
<b>Total Futures</b>		<b>32</b>		<b>32,000.00</b>		<b>393,920.00</b>
<b>Total Options</b>						
<b>Total \$ / R Any day expiry</b>		<b>32</b>		<b>32,000.00</b>		<b>393,920.00</b>

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**Mar 2018 £ / R**

£ / R 01/03/2018 Any day expiry	Buy	1	1,000	1,000.00	17.0200	17,020.00
£ / R 01/03/2018 Any day expiry	Sell	1	1,000	1,000.00	17.0200	17,020.00
<b>Total Futures</b>		<b>2</b>		<b>2,000.00</b>		<b>34,040.00</b>
<b>Total Options</b>						
<b>Total £ / R Any day expiry</b>		<b>2</b>		<b>2,000.00</b>		<b>34,040.00</b>

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**Mar 2018 £ / R**

£ / R 15/03/2018 Any day expiry	Buy	6	1,000	6,000.00	17.0500	102,300.00
£ / R 15/03/2018 Any day expiry	Sell	6	1,000	6,000.00	17.0500	102,300.00
<b>Total Futures</b>		<b>12</b>		<b>12,000.00</b>		<b>204,600.00</b>
<b>Total Options</b>						
<b>Total £ / R Any day expiry</b>		<b>12</b>		<b>12,000.00</b>		<b>204,600.00</b>

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**Mar 2018 \$ / R**

\$ / R 19/03/2018 Foreign Exchange Future	Sell	1	1,000	1,000.00	12.4300	12,430.00
\$ / R 19/03/2018 Foreign Exchange Future	Buy	1	1,000	1,000.00	12.4962	12,496.20
\$ / R 19/03/2018 Foreign Exchange Future	Sell	1	1,000	1,000.00	12.4962	12,496.20
\$ / R 19/03/2018 Foreign Exchange Future	Buy	1	1,000	1,000.00	12.4300	12,430.00
\$ / R 19/03/2018 Foreign Exchange Future	Sell	1	1,000	1,000.00	12.4400	12,440.00
\$ / R 19/03/2018 Foreign Exchange Future	Sell	2	1,000	2,000.00	12.4100	24,820.00
\$ / R 19/03/2018 Foreign Exchange Future	Buy	3	1,000	3,000.00	12.4250	37,275.00
\$ / R 19/03/2018 Foreign Exchange Future	Sell	3	1,000	3,000.00	12.4250	37,275.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/03/2018	Foreign Exchange Future	Sell	4	1,000	4,000.00	12.4400		49,760.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	4	1,000	4,000.00	12.4400		49,760.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4971		62,485.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4400		62,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4971		62,485.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4400		62,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.3983		86,788.10
\$ / R 19/03/2018	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.3983		86,788.10
\$ / R 19/03/2018	Foreign Exchange Future	Buy	8	1,000	8,000.00	12.4310		99,448.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4086		124,086.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4280		124,280.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4230		124,230.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4965		124,965.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4630		124,630.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.3964		123,964.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4872		124,872.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4872		124,872.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4230		124,230.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4280		124,280.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.3964		123,964.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4965		124,965.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4086		124,086.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	17	1,000	17,000.00	12.4015		210,825.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.4335		248,670.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.4050		248,100.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.4335		248,670.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.4100		248,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.4000		248,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.4630		249,260.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.4100		248,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.4000		248,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.4050		248,100.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4175		310,437.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4300		310,750.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4250		310,625.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4175		310,437.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4250		310,625.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4300		310,750.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4175		310,437.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	30	1,000	30,000.00	12.4100		372,300.00

\$ / R 19/03/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.4100	372,300.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	12.4630	436,205.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	36	1,000	36,000.00	12.4501	448,203.60
\$ / R 19/03/2018	Foreign Exchange Future	Sell	39	1,000	39,000.00	12.4400	485,160.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.4618	498,472.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.4618	498,472.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.4120	496,480.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.4120	496,480.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	44	1,000	44,000.00	12.4313	546,977.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	44	1,000	44,000.00	12.4313	546,977.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	48	1,000	48,000.00	12.4050	595,440.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.4600	623,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.4400	622,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.4600	623,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.4300	621,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.4000	620,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.4630	623,150.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.4108	620,540.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.4108	620,540.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.4400	622,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	57	1,000	57,000.00	12.4501	709,655.70
\$ / R 19/03/2018	Foreign Exchange Future	Buy	60	1,000	60,000.00	12.4140	744,840.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	60	1,000	60,000.00	12.4240	745,440.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	60	1,000	60,000.00	12.4240	745,440.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	60	1,000	60,000.00	12.4140	744,840.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	70	1,000	70,000.00	12.4220	869,540.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	70	1,000	70,000.00	12.4220	869,540.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	75	1,000	75,000.00	12.4175	931,312.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	85	1,000	85,000.00	12.4630	1,059,355.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.5071	1,250,710.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.5071	1,250,710.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4175	1,241,750.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4300	1,243,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4300	1,243,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4600	1,246,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4600	1,246,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	120	1,000	120,000.00	12.4630	1,495,560.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	135	1,000	135,000.00	12.4385	1,679,197.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	135	1,000	135,000.00	12.4630	1,682,505.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	135	1,000	135,000.00	12.4387	1,679,224.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	135	1,000	135,000.00	12.4385	1,679,197.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	160	1,000	160,000.00	12.4630	1,994,080.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	185	1,000	185,000.00	12.4630	2,305,655.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.4188	2,483,760.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	230	1,000	230,000.00	12.4338	2,859,774.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 19/03/2018	Foreign Exchange Future	Buy	230	1,000	230,000.00	12.4201		2,856,623.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	240	1,000	240,000.00	12.4618		2,990,832.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	240	1,000	240,000.00	12.4618		2,990,832.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	264	1,000	264,000.00	12.4313		3,281,863.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	264	1,000	264,000.00	12.4313		3,281,863.20
\$ / R 19/03/2018	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.4720		3,741,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	344	1,000	344,000.00	12.3317		4,242,104.80
\$ / R 19/03/2018	Foreign Exchange Future	Sell	373	1,000	373,000.00	12.4501		4,643,887.30
\$ / R 19/03/2018	Foreign Exchange Future	Buy	380	1,000	380,000.00	12.4601		4,734,838.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	400	1,000	400,000.00	12.4618		4,984,720.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.4300		4,972,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.4618		4,984,720.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.4860		4,994,400.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	424	1,000	424,000.00	12.4501		5,278,842.40
\$ / R 19/03/2018	Foreign Exchange Future	Buy	440	1,000	440,000.00	12.4313		5,469,772.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	440	1,000	440,000.00	12.4313		5,469,772.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4870		6,243,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4870		6,243,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4870		6,243,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4200		6,210,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4250		6,212,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4043		6,202,150.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4200		6,210,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4870		6,243,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4840		6,242,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4725		6,236,250.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4417		6,220,850.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4725		6,236,250.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4337		6,216,850.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4250		6,212,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	517	1,000	517,000.00	12.4042		6,412,971.40
\$ / R 19/03/2018	Foreign Exchange Future	Sell	566	1,000	566,000.00	12.4501		7,046,756.60
\$ / R 19/03/2018	Foreign Exchange Future	Buy	730	1,000	730,000.00	12.4337		9,076,601.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	731	1,000	731,000.00	12.4501		9,101,023.10
\$ / R 19/03/2018	Foreign Exchange Future	Sell	800	1,000	800,000.00	12.4870		9,989,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	800	1,000	800,000.00	12.4870		9,989,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	800	1,000	800,000.00	12.4870		9,989,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	800	1,000	800,000.00	12.4870		9,989,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	800	1,000	800,000.00	12.4630		9,970,400.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	900	1,000	900,000.00	12.4870		11,238,300.00

\$ / R 19/03/2018	Foreign Exchange Future	Buy	900	1,000	900,000.00	12.4870	11,238,300.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	12.4035	12,403,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	12.4035	12,403,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	12.4746	18,711,900.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	1,500	1,000	1,500,000.00	12.4746	18,711,900.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1,700	1,000	1,700,000.00	12.4840	21,222,800.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1,830	1,000	1,830,000.00	12.4501	22,783,683.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2,500	1,000	2,500,000.00	12.4720	31,180,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2,500	1,000	2,500,000.00	12.4720	31,180,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	3,440	1,000	3,440,000.00	12.4217	42,730,648.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	3,440	1,000	3,440,000.00	12.4317	42,765,048.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	3,500	1,000	3,500,000.00	12.4593	43,607,550.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	3,500	1,000	3,500,000.00	12.4593	43,607,550.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	3,800	1,000	3,800,000.00	12.4840	47,439,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	3,917	1,000	3,917,000.00	12.4501	48,767,041.70
\$ / R 19/03/2018	Foreign Exchange Future	Buy	4,800	1,000	4,800,000.00	12.5071	60,034,080.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	12.5071	62,535,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	6,000	1,000	6,000,000.00	12.4840	74,904,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	6,500	1,000	6,500,000.00	12.4870	81,165,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	6,500	1,000	6,500,000.00	12.4870	81,165,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	7,934	1,000	7,934,000.00	12.4501	98,779,093.40

**Total Futures**

**96,957**

**96,957,000.00**

**1,208,643,139.40**

**Total Options**

**Total \$ / R Foreign Exchange Future**

**96,957**

**96,957,000.00**

**1,208,643,139.40**

**Mar 2018 \$ / R MAXI**

\$ / R MAXI 19/03/2018	Foreign Exchange Future	Sell	15	100,000	1,500,000.00	12.4350	18,652,500.00
\$ / R MAXI 19/03/2018	Foreign Exchange Future	Buy	15	100,000	1,500,000.00	12.4350	18,652,500.00

**Total Futures**

**30**

**3,000,000.00**

**37,305,000.00**

**Total Options**

**Total \$ / R MAXI Foreign Exchange Future**

**30**

**3,000,000.00**

**37,305,000.00**

**Mar 2018 £ / R**

£ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.1300	171,300.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.1654	171,654.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.1300	171,300.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.1654	171,654.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	17.1639	257,458.50
£ / R 19/03/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	17.1639	257,458.50
£ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	17.1700	858,500.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
£ / R 19/03/2018 Foreign Exchange Future		Buy	50	1,000	50,000.00	17.1700		858,500.00
£ / R 19/03/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	17.1845		4,296,125.00
£ / R 19/03/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	17.1845		4,296,125.00
£ / R 19/03/2018 Foreign Exchange Future		Buy	5,252	1,000	5,252,000.00	17.1795		90,226,734.00
£ / R 19/03/2018 Foreign Exchange Future		Sell	5,252	1,000	5,252,000.00	17.1795		90,226,734.00
<b>Total Futures</b>			<b>11,174</b>		<b>11,174,000.00</b>			<b>191,963,543.00</b>
<b>Total Options</b>								
<b>Total £ / R Foreign Exchange Future</b>			<b>11,174</b>		<b>11,174,000.00</b>			<b>191,963,543.00</b>

### Mar 2018 € / R

€ / R 19/03/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	15.3194		15,319.40
€ / R 19/03/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	15.3194		15,319.40
€ / R 19/03/2018 Foreign Exchange Future		Buy	5	1,000	5,000.00	15.3006		76,503.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	5	1,000	5,000.00	15.3006		76,503.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	6	1,000	6,000.00	15.3100		91,860.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	6	1,000	6,000.00	15.3100		91,860.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	10	1,000	10,000.00	15.2850		152,850.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	10	1,000	10,000.00	15.2850		152,850.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.2800		764,000.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.2800		764,000.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.3058		765,290.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.3058		765,290.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	75	1,000	75,000.00	15.3110		1,148,325.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	100	1,000	100,000.00	15.3110		1,531,100.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	115	1,000	115,000.00	15.3100		1,760,650.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	143	1,000	143,000.00	15.3106		2,189,415.80
€ / R 19/03/2018 Foreign Exchange Future		Sell	189	1,000	189,000.00	15.3106		2,893,703.40
€ / R 19/03/2018 Foreign Exchange Future		Buy	235	1,000	235,000.00	15.3100		3,597,850.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	244	1,000	244,000.00	15.3100		3,735,640.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	15.3100		3,827,500.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	341	1,000	341,000.00	15.3110		5,221,051.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	379	1,000	379,000.00	15.3110		5,802,869.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	504	1,000	504,000.00	15.3110		7,716,744.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	530	1,000	530,000.00	15.3114		8,115,042.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	600	1,000	600,000.00	15.3100		9,186,000.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	647	1,000	647,000.00	15.3106		9,905,958.20
€ / R 19/03/2018 Foreign Exchange Future		Sell	653	1,000	653,000.00	15.3110		9,998,083.00

€ / R 19/03/2018	Foreign Exchange Future		Sell	718	1,000	718,000.00	15.3106	10,993,010.80
€ / R 19/03/2018	Foreign Exchange Future		Sell	774	1,000	774,000.00	15.3009	11,842,896.60
€ / R 19/03/2018	Foreign Exchange Future		Buy	774	1,000	774,000.00	15.3009	11,842,896.60
€ / R 19/03/2018	Foreign Exchange Future		Sell	954	1,000	954,000.00	15.3106	14,606,312.40
€ / R 19/03/2018	Foreign Exchange Future		Sell	1,238	1,000	1,238,000.00	15.3106	18,954,522.80
€ / R 19/03/2018	Foreign Exchange Future		Sell	3,086	1,000	3,086,000.00	15.3110	47,249,746.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	3,375	1,000	3,375,000.00	15.3110	51,674,625.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	5,845	1,000	5,845,000.00	15.3106	89,490,457.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	6,391	1,000	6,391,000.00	15.3106	97,850,044.60
€ / R 19/03/2018	Foreign Exchange Future		Buy	8,513	1,000	8,513,000.00	15.3110	130,342,543.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	11,546	1,000	11,546,000.00	15.3035	176,694,211.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	11,546	1,000	11,546,000.00	15.3035	176,694,211.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	16,125	1,000	16,125,000.00	15.3106	246,883,425.00

**Total Futures 76,134 76,134,000.00 1,165,480,478.00**

**Total Options**

**Total € / R Foreign Exchange Future 76,134 76,134,000.00 1,165,480,478.00**

**Mar 2018 QUANTO € / \$**

QUANTO € / \$ 19/03/2018	Foreign Exchange Future		Sell	10	10,000	100,000.00	1.2344	123,440.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future		Buy	10	10,000	100,000.00	1.2344	123,440.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future		Sell	20	10,000	200,000.00	1.2330	246,600.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future		Buy	20	10,000	200,000.00	1.2330	246,600.00

**Total Futures 60 600,000.00 740,080.00**

**Total Options**

**Total QUANTO € / \$ Foreign Exchange Future 60 600,000.00 740,080.00**

**Jun 2018 \$ / R**

\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	5	1,000	5,000.00	1.2000	6,000.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	5	1,000	5,000.00	1338.6700	6,693,350.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	5	1,000	5,000.00	308.6400	1,543,200.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	7	1,000	7,000.00	12.5800	88,060.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	7	1,000	7,000.00	12.5800	88,060.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	10	1,000	10,000.00	12.5686	125,686.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	10	1,000	10,000.00	12.5686	125,686.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	10	1,000	10,000.00	12.5731	125,731.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	10	1,000	10,000.00	12.5731	125,731.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	20	1,000	20,000.00	12.5935	251,870.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	20	1,000	20,000.00	12.5935	251,870.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	68	1,000	68,000.00	12.5650	854,420.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	68	1,000	68,000.00	12.5650	854,420.00



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	C	16.92 Buy	92	1,000	92,000.00	1.2000		110,400.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	92	1,000	92,000.00	308.6400		28,394,880.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	92	1,000	92,000.00	1338.6700		123,157,640.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	146	1,000	146,000.00	1.2000		175,200.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	146	1,000	146,000.00	308.6400		45,061,440.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	146	1,000	146,000.00	1338.6700		195,445,820.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	173	1,000	173,000.00	1.2000		207,600.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	173	1,000	173,000.00	308.6400		53,394,720.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	173	1,000	173,000.00	1338.6700		231,589,910.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	200	1,000	200,000.00	12.5833		2,516,660.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	200	1,000	200,000.00	12.6460		2,529,200.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	205	1,000	205,000.00	1.2000		246,000.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	205	1,000	205,000.00	1338.6700		274,427,350.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	205	1,000	205,000.00	308.6400		63,271,200.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	400	1,000	400,000.00	12.6147		5,045,880.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	409	1,000	409,000.00	1.2000		490,800.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	409	1,000	409,000.00	1338.6700		547,516,030.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	409	1,000	409,000.00	308.6400		126,233,760.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	787	1,000	787,000.00	1.2000		944,400.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	787	1,000	787,000.00	308.6400		242,899,680.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	787	1,000	787,000.00	1338.6700		1,053,533,290.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	2,885	1,000	2,885,000.00	1.2000		3,462,000.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	2,885	1,000	2,885,000.00	308.6400		890,426,400.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	2,885	1,000	2,885,000.00	1338.6700		3,862,062,950.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	7,776	1,000	7,776,000.00	1.2000		9,331,200.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	7,776	1,000	7,776,000.00	1338.6700		10,409,497,920.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	7,776	1,000	7,776,000.00	308.6400		2,399,984,640.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	8,999	1,000	8,999,000.00	1.2000		10,798,800.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	8,999	1,000	8,999,000.00	308.6400		2,777,451,360.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	8,999	1,000	8,999,000.00	1338.6700		12,046,691,330.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	13,613	1,000	13,613,000.00	1.2000		16,335,600.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	13,613	1,000	13,613,000.00	308.6400		4,201,516,320.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	13,613	1,000	13,613,000.00	1338.6700		18,223,314,710.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Buy	47,244	1,000	47,244,000.00	1.2000		56,692,800.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Sell	47,244	1,000	47,244,000.00	1338.6700		63,244,125,480.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Buy	47,244	1,000	47,244,000.00	308.6400		14,581,388,160.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Sell	82,334	1,000	82,334,000.00	0.2000		16,466,800.00
\$ / R 18/06/2018	Foreign Exchange Future	C	16.92 Sell	82,334	1,000	82,334,000.00	1.2000		98,800,800.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.25 Sell	82,334	1,000	82,334,000.00	307.6400		25,329,231,760.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75 Buy	82,334	1,000	82,334,000.00	1339.6700		110,300,389,780.00

\$ / R 18/06/2018	Foreign Exchange Future	P	12.25	Sell	82,334	1,000	82,334,000.00	308.6400	25,411,565,760.00
\$ / R 18/06/2018	Foreign Exchange Future	P	13.75	Buy	82,334	1,000	82,334,000.00	1338.6700	110,218,055,780.00
<b>Total Futures</b>					<b>1,030</b>		<b>1,030,000.00</b>		<b>12,983,274.00</b>
<b>Total Options</b>					<b>741,006</b>		<b>741,006,000</b>		<b>407,102,933,020.00</b>
<b>Total \$ / R Foreign Exchange Future</b>					<b>742,036</b>		<b>742,036,000.00</b>		<b>407,115,916,294.00</b>

**Jun 2018 € / R**

€ / R 18/06/2018	Foreign Exchange Future			Buy	305	1,000	305,000.00	15.5910	4,755,255.00
€ / R 18/06/2018	Foreign Exchange Future			Sell	305	1,000	305,000.00	15.5910	4,755,255.00
<b>Total Futures</b>					<b>610</b>		<b>610,000.00</b>		<b>9,510,510.00</b>
<b>Total Options</b>									
<b>Total € / R Foreign Exchange Future</b>					<b>610</b>		<b>610,000.00</b>		<b>9,510,510.00</b>

**Sep 2018 \$ / R**

\$ / R 17/09/2018	Foreign Exchange Future			Sell	8	1,000	8,000.00	12.7300	101,840.00
\$ / R 17/09/2018	Foreign Exchange Future			Buy	8	1,000	8,000.00	12.7300	101,840.00
\$ / R 17/09/2018	Foreign Exchange Future			Sell	10	1,000	10,000.00	12.7800	127,800.00
\$ / R 17/09/2018	Foreign Exchange Future			Buy	10	1,000	10,000.00	12.7800	127,800.00
<b>Total Futures</b>					<b>36</b>		<b>36,000.00</b>		<b>459,280.00</b>
<b>Total Options</b>									
<b>Total \$ / R Foreign Exchange Future</b>					<b>36</b>		<b>36,000.00</b>		<b>459,280.00</b>

<b>Total Futures</b>			<b>189,269</b>		<b>192,779,000.00</b>		<b>2 666 999 033.40</b>
<b>Total Options</b>			<b>741,006</b>		<b>741,006,000.00</b>		<b>407 102 933 020.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>930,275</b>		<b>933,785,000.00</b>		<b>409 769 932 053.40</b>