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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 17/01/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Feb 2018 \$ / R</b>								
\$ / R 28/02/2018 Any day expiry	C	12.50 Sell	5	1,000	5,000.00	174.8231		874,115.50
\$ / R 28/02/2018 Any day expiry	C	12.50 Buy	5	1,000	5,000.00	174.8231		874,115.50
\$ / R 28/02/2018 Any day expiry	C	12.50 Buy	3,455	1,000	3,455,000.00	174.8231		604,013,810.50
\$ / R 28/02/2018 Any day expiry	C	12.50 Sell	3,455	1,000	3,455,000.00	174.8231		604,013,810.50
	<b>Total Futures</b>		<b>0</b>		<b>0.00</b>			<b>0.00</b>
	<b>Total Options</b>		<b>6,920</b>		<b>6,920,000</b>			<b>1,209,775,852.00</b>
	<b>Total \$ / R Any day expiry</b>		<b>6,920</b>		<b>6,920,000.00</b>			<b>1,209,775,852.00</b>
<b>Mar 2018 \$ / R</b>								
\$ / R 19/03/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.4386		12,438.60
\$ / R 19/03/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.4386		12,438.60

\$ / 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	2	1,000	2,000.00	12.4100	24,820.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.4200	24,840.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.4200	24,840.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	4	1,000	4,000.00	12.3800	49,520.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	4	1,000	4,000.00	12.3800	49,520.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4276	62,138.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3995	61,997.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4276	62,138.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3995	61,997.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4500	124,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4500	124,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4075	124,075.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4290	124,290.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4290	124,290.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4075	124,075.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	12	1,000	12,000.00	12.3860	148,632.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	12	1,000	12,000.00	12.3860	148,632.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.4260	186,390.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.4450	186,675.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.4276	186,414.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.4260	186,390.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.4450	186,675.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.4276	186,414.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.4500	249,000.00
\$ / 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	Sell	20	1,000	20,000.00	12.4500	249,000.00
\$ / 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	Sell	24	1,000	24,000.00	12.4422	298,612.80
\$ / R 19/03/2018	Foreign Exchange Future	Buy	24	1,000	24,000.00	12.4422	298,612.80
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4550	1,245,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4488	1,244,880.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4265	1,242,650.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4488	1,244,880.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4550	1,245,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4265	1,242,650.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	106	1,000	106,000.00	12.4420	1,318,852.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	106	1,000	106,000.00	12.4420	1,318,852.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.4210	2,484,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.3971	2,479,420.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.3921	2,478,420.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.4210	2,484,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.3971	2,479,420.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.4255	2,485,100.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.3945	3,098,625.00

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	250	1,000	250,000.00	12.3945		3,098,625.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	260	1,000	260,000.00	12.4243		3,230,318.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	260	1,000	260,000.00	12.4000		3,224,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	260	1,000	260,000.00	12.4000		3,224,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	260	1,000	260,000.00	12.4243		3,230,318.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.4315		3,729,450.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.4315		3,729,450.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	409	1,000	409,000.00	12.4496		5,091,886.40
\$ / R 19/03/2018	Foreign Exchange Future	Buy	480	1,000	480,000.00	12.4530		5,977,440.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	480	1,000	480,000.00	12.4530		5,977,440.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	498	1,000	498,000.00	12.4230		6,186,654.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	498	1,000	498,000.00	12.4230		6,186,654.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4261		6,213,050.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4518		6,225,900.00
\$ / 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	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	12.4225		6,211,250.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4240		6,212,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4240		6,212,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4225		6,211,250.00
\$ / 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	12.4613		6,230,650.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4261		6,213,050.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4530		6,226,500.00
\$ / 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	12.4613		6,230,650.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4518		6,225,900.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	542	1,000	542,000.00	12.4440		6,744,648.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	754	1,000	754,000.00	12.4440		9,382,776.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	909	1,000	909,000.00	12.4515		11,318,413.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1,092	1,000	1,092,000.00	12.4440		13,588,848.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1,151	1,000	1,151,000.00	12.4440		14,323,044.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	4,000	1,000	4,000,000.00	12.3813		49,525,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	4,000	1,000	4,000,000.00	12.3813		49,525,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	7,746	1,000	7,746,000.00	12.4440		96,391,224.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	11,285	1,000	11,285,000.00	12.4440		140,430,540.00

	<b>Total Futures</b>		<b>45,836</b>		<b>45,836,000.00</b>		<b>569,686,163.70</b>
	<b>Total Options</b>						
	<b>Total \$ / R Foreign Exchange Future</b>		<b>45,836</b>		<b>45,836,000.00</b>		<b>569,686,163.70</b>
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<b>Mar 2018 \$ / R MAXI</b>							
\$ / R MAXI 19/03/2018	Foreign Exchange Future	Buy	10	100,000	1,000,000.00	12.4325	12,432,500.00
\$ / R MAXI 19/03/2018	Foreign Exchange Future	Sell	10	100,000	1,000,000.00	12.4325	12,432,500.00
	<b>Total Futures</b>		<b>20</b>		<b>2,000,000.00</b>		<b>24,865,000.00</b>
	<b>Total Options</b>						
	<b>Total \$ / R MAXI Foreign Exchange Future</b>		<b>20</b>		<b>2,000,000.00</b>		<b>24,865,000.00</b>
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<b>Mar 2018 £ / R</b>							
£ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	17.1900	171,900.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	17.1900	171,900.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	17.1636	4,290,900.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	17.1636	4,290,900.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.1636	4,290,900.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.1636	4,290,900.00
	<b>Total Futures</b>		<b>1,020</b>		<b>1,020,000.00</b>		<b>17,507,400.00</b>
	<b>Total Options</b>						
	<b>Total £ / R Foreign Exchange Future</b>		<b>1,020</b>		<b>1,020,000.00</b>		<b>17,507,400.00</b>
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<b>Mar 2018 € / R</b>							
€ / R 19/03/2018	Foreign Exchange Future	Sell	4	1,000	4,000.00	15.2199	60,879.60
€ / R 19/03/2018	Foreign Exchange Future	Buy	4	1,000	4,000.00	15.2199	60,879.60
€ / R 19/03/2018	Foreign Exchange Future	Buy	400	1,000	400,000.00	15.5352	6,214,080.00
€ / R 19/03/2018	Foreign Exchange Future	Buy	400	1,000	400,000.00	15.5352	6,214,080.00
€ / R 19/03/2018	Foreign Exchange Future	Buy	400	1,000	400,000.00	15.5352	6,214,080.00
	<b>Total Futures</b>		<b>1,208</b>		<b>1,208,000.00</b>		<b>18,763,999.20</b>
	<b>Total Options</b>						
	<b>Total € / R Foreign Exchange Future</b>		<b>1,208</b>		<b>1,208,000.00</b>		<b>18,763,999.20</b>
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<b>Mar 2018 QUANTO € / \$</b>							
QUANTO € / \$ 19/03/2018	Foreign Exchange Future	Sell	2,458	10,000	24,580,000.00	1.2350	30,356,300.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
QUANTO € / \$ 19/03/2018 Foreign Exchange Future		Sell	2,458	10,000	24,580,000.00	1.2350		30,356,300.00
QUANTO € / \$ 19/03/2018 Foreign Exchange Future		Buy	4,916	10,000	49,160,000.00	1.2350		60,712,600.00
<b>Total Futures</b>			<b>9,832</b>		<b>98,320,000.00</b>			<b>121,425,200.00</b>
<b>Total Options</b>								
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>9,832</b>		<b>98,320,000.00</b>			<b>121,425,200.00</b>

### Jun 2018 \$ / R

\$ / R 18/06/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	12.5700		25,140.00
\$ / R 18/06/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	12.5700		25,140.00
\$ / R 18/06/2018 Foreign Exchange Future		Buy	27	1,000	27,000.00	12.6000		340,200.00
\$ / R 18/06/2018 Foreign Exchange Future		Buy	173	1,000	173,000.00	12.5939		2,178,744.70
\$ / R 18/06/2018 Foreign Exchange Future		Sell	200	1,000	200,000.00	12.5947		2,518,940.00
\$ / R 18/06/2018 Foreign Exchange Future		Buy	200	1,000	200,000.00	12.5981		2,519,620.00
\$ / R 18/06/2018 Foreign Exchange Future		Sell	200	1,000	200,000.00	12.5981		2,519,620.00
\$ / R 18/06/2018 Foreign Exchange Future		Buy	498	1,000	498,000.00	12.5830		6,266,334.00
\$ / R 18/06/2018 Foreign Exchange Future		Sell	498	1,000	498,000.00	12.5830		6,266,334.00
\$ / R 18/06/2018 Foreign Exchange Future		Sell	500	1,000	500,000.00	12.5458		6,272,900.00
\$ / R 18/06/2018 Foreign Exchange Future		Buy	500	1,000	500,000.00	12.5458		6,272,900.00
\$ / R 18/06/2018 Foreign Exchange Future	C	17.21 Sell	500	1,000	500,000.00	12.0300		6,015,000.00
\$ / R 18/06/2018 Foreign Exchange Future	C	16.65 Sell	500	1,000	500,000.00	19.1200		9,560,000.00
\$ / R 18/06/2018 Foreign Exchange Future	C	16.65 Sell	500	1,000	500,000.00	23.9900		11,995,000.00
\$ / R 18/06/2018 Foreign Exchange Future	C	16.65 Buy	500	1,000	500,000.00	23.9900		11,995,000.00
\$ / R 18/06/2018 Foreign Exchange Future	C	17.21 Buy	500	1,000	500,000.00	16.9400		8,470,000.00
\$ / R 18/06/2018 Foreign Exchange Future	C	17.21 Sell	500	1,000	500,000.00	16.9400		8,470,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	14.00 Buy	500	1,000	500,000.00	1533.1400		766,570,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	13.80 Buy	500	1,000	500,000.00	1359.1200		679,560,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	14.00 Sell	500	1,000	500,000.00	1531.9000		765,950,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	13.80 Buy	500	1,000	500,000.00	1357.7500		678,875,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	14.00 Buy	500	1,000	500,000.00	1531.9000		765,950,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	13.80 Sell	500	1,000	500,000.00	1357.7500		678,875,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	13.00 Sell	1,000	1,000	1,000,000.00	737.3700		737,370,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	13.00 Buy	1,000	1,000	1,000,000.00	745.1600		745,160,000.00
\$ / R 18/06/2018 Foreign Exchange Future	P	13.00 Sell	1,000	1,000	1,000,000.00	745.1600		745,160,000.00

<b>Total Futures</b>	<b>2,800</b>	<b>2,800,000.00</b>	<b>35,205,872.70</b>
<b>Total Options</b>	<b>9,000</b>	<b>9,000,000</b>	<b>6,619,975,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>	<b>11,800</b>	<b>11,800,000.00</b>	<b>6,655,180,872.70</b>

**Jun 2018 £ / R**

£ / R 18/06/2018 Foreign Exchange Future	Buy	50	1,000	50,000.00	17.3674	868,370.00
£ / R 18/06/2018 Foreign Exchange Future	Buy	500	1,000	500,000.00	17.4317	8,715,850.00
£ / R 18/06/2018 Foreign Exchange Future	Sell	500	1,000	500,000.00	17.4574	8,728,700.00
£ / R 18/06/2018 Foreign Exchange Future	Buy	500	1,000	500,000.00	17.4674	8,733,700.00
£ / R 18/06/2018 Foreign Exchange Future	Sell	500	1,000	500,000.00	17.4317	8,715,850.00
<b>Total Futures</b>		<b>2,050</b>		<b>2,050,000.00</b>		<b>35,762,470.00</b>
<b>Total Options</b>						
<b>Total £ / R Foreign Exchange Future</b>		<b>2,050</b>		<b>2,050,000.00</b>		<b>35,762,470.00</b>

**Jun 2018 € / R**

€ / R 18/06/2018 Foreign Exchange Future	Buy	40	1,000	40,000.00	15.4352	617,408.00
€ / R 18/06/2018 Foreign Exchange Future	Sell	400	1,000	400,000.00	15.5252	6,210,080.00
€ / R 18/06/2018 Foreign Exchange Future	Buy	400	1,000	400,000.00	15.5352	6,214,080.00
<b>Total Futures</b>		<b>840</b>		<b>840,000.00</b>		<b>13,041,568.00</b>
<b>Total Options</b>						
<b>Total € / R Foreign Exchange Future</b>		<b>840</b>		<b>840,000.00</b>		<b>13,041,568.00</b>

**Jun 2018 AU\$ / R**

AU\$ / R 18/06/2018 Foreign Exchange Future	Buy	41	1,000	41,000.00	9.9377	407,445.70
AU\$ / R 18/06/2018 Foreign Exchange Future	Sell	410	1,000	410,000.00	10.0277	4,111,357.00
AU\$ / R 18/06/2018 Foreign Exchange Future	Buy	410	1,000	410,000.00	10.0377	4,115,457.00
<b>Total Futures</b>		<b>861</b>		<b>861,000.00</b>		<b>8,634,259.70</b>
<b>Total Options</b>						
<b>Total AU\$ / R Foreign Exchange Future</b>		<b>861</b>		<b>861,000.00</b>		<b>8,634,259.70</b>

**Sep 2018 \$ / R**

\$ / R 17/09/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	12.7261	63,630.50
\$ / R 17/09/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	12.7261	63,630.50

<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>10</b>		<b>10,000.00</b>			<b>127,261.00</b>
<b>Total Futures</b>			<b>10</b>		<b>10,000.00</b>			<b>127,261.00</b>
<b>Total Options</b>								
<b>Total \$ / R Foreign Exchange Future</b>			<b>10</b>		<b>10,000.00</b>			<b>127,261.00</b>
<b>Total Futures</b>			<b>64,477</b>		<b>154,945,000.00</b>			<b>845 019 194.30</b>
<b>Total Options</b>			<b>15,920</b>		<b>15,920,000.00</b>			<b>7 829 750 852.00</b>
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>80,397</b>		<b>170,865,000.00</b>			<b>8 674 770 046.30</b>