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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 09/02/2018

| Contract | Call/ Put | Strike Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount |
|----------------------------------|--------------|------------------------------------|------------------------|------------------|----------------------|---------|--------------|----------------------------|
| Feb 2018 \$ / R | | | | | | | | |
| \$ / R 09/02/2018 Any day expiry | | Sell | 365 | 1,000 | 365,000.00 | 12.0775 | | 4,408,287.50 |
| \$ / R 09/02/2018 Any day expiry | | Sell | 427 | 1,000 | 427,000.00 | 12.0775 | | 5,157,092.50 |
| \$ / R 09/02/2018 Any day expiry | | Sell | 636 | 1,000 | 636,000.00 | 12.0775 | | 7,681,290.00 |
| \$ / R 09/02/2018 Any day expiry | | Buy | 1,346 | 1,000 | 1,346,000.00 | 12.1100 | | 16,300,060.00 |
| \$ / R 09/02/2018 Any day expiry | | Sell | 1,346 | 1,000 | 1,346,000.00 | 12.1100 | | 16,300,060.00 |
| \$ / R 09/02/2018 Any day expiry | | Sell | 6,256 | 1,000 | 6,256,000.00 | 12.0775 | | 75,556,840.00 |
| \$ / R 09/02/2018 Any day expiry | | Sell | 12,316 | 1,000 | 12,316,000.00 | 12.0775 | | 148,746,490.00 |
| \$ / R 09/02/2018 Any day expiry | | Buy | 20,000 | 1,000 | 20,000,000.00 | 12.0775 | | 241,550,000.00 |
| | | Total Futures | 42,692 | | 42,692,000.00 | | | 515,700,120.00 |
| | | Total Options | | | | | | |
| | | Total \$ / R Any day expiry | 42,692 | | 42,692,000.00 | | | 515,700,120.00 |

Mar 2018 \$ / R

| | | | | | | | |
|-------------------|-------------------------|------|-----|-------|------------|---------|--------------|
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 1 | 1,000 | 1,000.00 | 12.1592 | 12,159.20 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 1 | 1,000 | 1,000.00 | 12.1592 | 12,159.20 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 2 | 1,000 | 2,000.00 | 12.1743 | 24,348.60 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 2 | 1,000 | 2,000.00 | 12.1743 | 24,348.60 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 3 | 1,000 | 3,000.00 | 12.2082 | 36,624.60 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 3 | 1,000 | 3,000.00 | 12.2082 | 36,624.60 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 4 | 1,000 | 4,000.00 | 12.1481 | 48,592.40 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 4 | 1,000 | 4,000.00 | 12.1481 | 48,592.40 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.2552 | 61,276.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.1804 | 60,902.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.1804 | 60,902.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.1764 | 60,882.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.2582 | 61,291.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.2582 | 61,291.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.2552 | 61,276.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.1422 | 60,711.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.1422 | 60,711.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 6 | 1,000 | 6,000.00 | 12.1585 | 72,951.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 6 | 1,000 | 6,000.00 | 12.1585 | 72,951.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.1401 | 121,401.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.2582 | 122,582.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.2582 | 122,582.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.1585 | 121,585.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.1401 | 121,401.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.1585 | 121,585.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 15 | 1,000 | 15,000.00 | 12.1973 | 182,959.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 15 | 1,000 | 15,000.00 | 12.1973 | 182,959.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 20 | 1,000 | 20,000.00 | 12.1400 | 242,800.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 25 | 1,000 | 25,000.00 | 12.2179 | 305,447.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 25 | 1,000 | 25,000.00 | 12.1900 | 304,750.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 25 | 1,000 | 25,000.00 | 12.1754 | 304,385.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 25 | 1,000 | 25,000.00 | 12.2179 | 305,447.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 25 | 1,000 | 25,000.00 | 12.1900 | 304,750.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 25 | 1,000 | 25,000.00 | 12.1754 | 304,385.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 60 | 1,000 | 60,000.00 | 12.1600 | 729,600.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 60 | 1,000 | 60,000.00 | 12.1600 | 729,600.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 12.2282 | 1,222,820.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 12.1500 | 1,215,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 12.1500 | 1,215,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 12.1704 | 1,217,040.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 12.2282 | 1,222,820.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 12.1608 | 1,216,080.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 12.1704 | 1,217,040.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 170 | 1,000 | 170,000.00 | 12.1300 | 2,062,100.00 |

| Contract | Call/ Put | StrikeBuy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount |
|-------------------|-------------------------|--------------------|------------------------|------------------|---------------|---------|--------------|----------------------------|
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 170 | 1,000 | 170,000.00 | 12.1700 | | 2,068,900.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 170 | 1,000 | 170,000.00 | 12.1803 | | 2,070,651.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 170 | 1,000 | 170,000.00 | 12.1344 | | 2,062,848.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 200 | 1,000 | 200,000.00 | 12.1473 | | 2,429,460.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 200 | 1,000 | 200,000.00 | 12.1473 | | 2,429,460.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 250 | 1,000 | 250,000.00 | 12.1688 | | 3,042,200.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 12.1688 | | 3,042,200.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 250 | 1,000 | 250,000.00 | 12.1688 | | 3,042,200.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 250 | 1,000 | 250,000.00 | 12.1513 | | 3,037,825.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 12.1513 | | 3,037,825.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 250 | 1,000 | 250,000.00 | 12.1950 | | 3,048,750.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 12.1950 | | 3,048,750.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 12.1688 | | 3,042,200.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 340 | 1,000 | 340,000.00 | 12.1500 | | 4,131,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 340 | 1,000 | 340,000.00 | 12.1573 | | 4,133,482.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 400 | 1,000 | 400,000.00 | 12.1688 | | 4,867,520.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 400 | 1,000 | 400,000.00 | 12.1688 | | 4,867,520.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 400 | 1,000 | 400,000.00 | 12.1688 | | 4,867,520.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 400 | 1,000 | 400,000.00 | 12.1688 | | 4,867,520.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 439 | 1,000 | 439,000.00 | 12.1904 | | 5,351,585.60 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 439 | 1,000 | 439,000.00 | 12.1904 | | 5,351,585.60 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 450 | 1,000 | 450,000.00 | 12.1688 | | 5,475,960.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 450 | 1,000 | 450,000.00 | 12.1688 | | 5,475,960.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 480 | 1,000 | 480,000.00 | 12.1400 | | 5,827,200.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.1715 | | 6,085,750.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 500 | 1,000 | 500,000.00 | 12.1800 | | 6,090,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 500 | 1,000 | 500,000.00 | 12.2000 | | 6,100,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.1400 | | 6,070,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 500 | 1,000 | 500,000.00 | 12.1715 | | 6,085,750.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 500 | 1,000 | 500,000.00 | 12.2011 | | 6,100,550.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.1300 | | 6,065,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 600 | 1,000 | 600,000.00 | 12.1450 | | 7,287,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 600 | 1,000 | 600,000.00 | 12.1450 | | 7,287,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 12.1910 | | 12,191,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 1,000 | 1,000 | 1,000,000.00 | 12.1960 | | 12,196,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 1,000 | 1,000 | 1,000,000.00 | 12.1843 | | 12,184,300.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 12.1975 | | 12,197,500.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 12.1822 | | 12,182,200.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 1,000 | 1,000 | 1,000,000.00 | 12.1910 | | 12,191,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 1,346 | 1,000 | 1,346,000.00 | 12.1780 | | 16,391,588.00 |

| Contract | Call/ Put | Strike Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount |
|---|--------------|---------------------|------------------------|------------------|---------------------|---------|--------------|----------------------------|
| Total Futures | | | 1,710 | | 1,710,000.00 | | | 25,573,478.00 |
| Total Options | | | | | | | | |
| Total € / R Foreign Exchange Future | | | 1,710 | | 1,710,000.00 | | | 25,573,478.00 |
| <hr/> | | | | | | | | |
| Mar 2018 AU\$ / R | | | | | | | | |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Buy | 20 | 1,000 | 20,000.00 | 9.5012 | | 190,024.00 |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Sell | 20 | 1,000 | 20,000.00 | 9.5012 | | 190,024.00 |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 9.4902 | | 2,372,550.00 |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 9.4808 | | 2,370,200.00 |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 9.4808 | | 2,370,200.00 |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 9.4808 | | 2,370,200.00 |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 9.4902 | | 2,372,550.00 |
| AU\$ / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 9.4808 | | 2,370,200.00 |
| Total Futures | | | 1,540 | | 1,540,000.00 | | | 14,605,948.00 |
| Total Options | | | | | | | | |
| Total AU\$ / R Foreign Exchange Future | | | 1,540 | | 1,540,000.00 | | | 14,605,948.00 |
| <hr/> | | | | | | | | |
| Apr 2018 \$ / R | | | | | | | | |
| \$ / R 16/04/2018 Any day expiry | | Sell | 54 | 1,000 | 54,000.00 | 12.2160 | | 659,664.00 |
| \$ / R 16/04/2018 Any day expiry | | Buy | 54 | 1,000 | 54,000.00 | 12.2160 | | 659,664.00 |
| Total Futures | | | 108 | | 108,000.00 | | | 1,319,328.00 |
| Total Options | | | | | | | | |
| Total \$ / R Any day expiry | | | 108 | | 108,000.00 | | | 1,319,328.00 |
| <hr/> | | | | | | | | |
| Jun 2018 \$ / R | | | | | | | | |
| \$ / R 18/06/2018 Foreign Exchange Future | | Buy | 6 | 1,000 | 6,000.00 | 12.3500 | | 74,100.00 |
| \$ / R 18/06/2018 Foreign Exchange Future | | Sell | 6 | 1,000 | 6,000.00 | 12.3500 | | 74,100.00 |
| \$ / R 18/06/2018 Foreign Exchange Future | | Sell | 10 | 1,000 | 10,000.00 | 12.3200 | | 123,200.00 |
| \$ / R 18/06/2018 Foreign Exchange Future | | Buy | 10 | 1,000 | 10,000.00 | 12.3200 | | 123,200.00 |
| \$ / R 18/06/2018 Foreign Exchange Future | | Sell | 15 | 1,000 | 15,000.00 | 12.3050 | | 184,575.00 |
| \$ / R 18/06/2018 Foreign Exchange Future | | Buy | 15 | 1,000 | 15,000.00 | 12.3050 | | 184,575.00 |
| \$ / R 18/06/2018 Foreign Exchange Future | | Sell | 350 | 1,000 | 350,000.00 | 12.4235 | | 4,348,225.00 |

| | | | | | | | |
|----------------------|-------------------------|------|----------------|-------|-----------------------|---------|-------------------------|
| \$ / R 18/06/2018 | Foreign Exchange Future | Buy | 350 | 1,000 | 350,000.00 | 12.4235 | 4,348,225.00 |
| \$ / R 18/06/2018 | Foreign Exchange Future | Sell | 50,000 | 1,000 | 50,000,000.00 | 12.3405 | 617,025,000.00 |
| \$ / R 18/06/2018 | Foreign Exchange Future | Buy | 50,000 | 1,000 | 50,000,000.00 | 12.3405 | 617,025,000.00 |
| \$ / R 18/06/2018 | Foreign Exchange Future | Buy | 50,000 | 1,000 | 50,000,000.00 | 12.3433 | 617,165,000.00 |
| Total Futures | | | 150,762 | | 150,762,000.00 | | 1,860,675,200.00 |

Total Options

Total \$ / R Foreign Exchange Future

150,762

150,762,000.00

1,860,675,200.00

Jun 2018 € / R

| | | | | | | | |
|----------------------|-------------------------|------|------------|-------|-------------------|---------|---------------------|
| € / R 18/06/2018 | Foreign Exchange Future | Sell | 285 | 1,000 | 285,000.00 | 15.2636 | 4,350,126.00 |
| € / R 18/06/2018 | Foreign Exchange Future | Buy | 285 | 1,000 | 285,000.00 | 15.2636 | 4,350,126.00 |
| Total Futures | | | 570 | | 570,000.00 | | 8,700,252.00 |

Total Options

Total € / R Foreign Exchange Future

570

570,000.00

8,700,252.00

Jun 2018 TRY / R

| | | | | | | | |
|----------------------|-------------------------|------|--------------|-------|---------------------|--------|---------------------|
| TRY / R 18/06/2018 | Foreign Exchange Future | Buy | 525 | 1,000 | 525,000.00 | 3.1060 | 1,630,650.00 |
| TRY / R 18/06/2018 | Foreign Exchange Future | Sell | 525 | 1,000 | 525,000.00 | 3.1060 | 1,630,650.00 |
| Total Futures | | | 1,050 | | 1,050,000.00 | | 3,261,300.00 |

Total Options

Total TRY / R Foreign Exchange Future

1,050

1,050,000.00

3,261,300.00

Aug 2018 \$ / R

| | | | | | | | |
|----------------------|----------------|------|------------|-------|-------------------|---------|----------------------|
| \$ / R 31/08/2018 | Any day expiry | Buy | 430 | 1,000 | 430,000.00 | 12.4560 | 5,356,080.00 |
| \$ / R 31/08/2018 | Any day expiry | Sell | 430 | 1,000 | 430,000.00 | 12.4560 | 5,356,080.00 |
| Total Futures | | | 860 | | 860,000.00 | | 10,712,160.00 |

Total Options

Total \$ / R Any day expiry

860

860,000.00

10,712,160.00

Sep 2018 \$ / R

| | | | | | | | |
|-------------------|-------------------------|------|-----|-------|------------|---------|--------------|
| \$ / R 17/09/2018 | Foreign Exchange Future | Sell | 430 | 1,000 | 430,000.00 | 12.4814 | 5,367,002.00 |
| \$ / R 17/09/2018 | Foreign Exchange Future | Buy | 430 | 1,000 | 430,000.00 | 12.4814 | 5,367,002.00 |

| Contract | Call/ Put | Strike Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount |
|--|--------------|---------------------|------------------------|------------------|-----------------------|---------|--------------|----------------------------|
| Total Futures | | | 860 | | 860,000.00 | | | 10,734,004.00 |
| Total Options | | | | | | | | |
| Total \$ / R Foreign Exchange Future | | | 860 | | 860,000.00 | | | 10,734,004.00 |
| Oct 2018 \$ / R | | | | | | | | |
| \$ / R 31/10/2018 Any day expiry | | Buy | 430 | 1,000 | 430,000.00 | 12.5230 | | 5,384,890.00 |
| \$ / R 31/10/2018 Any day expiry | | Sell | 430 | 1,000 | 430,000.00 | 12.5230 | | 5,384,890.00 |
| Total Futures | | | 860 | | 860,000.00 | | | 10,769,780.00 |
| Total Options | | | | | | | | |
| Total \$ / R Any day expiry | | | 860 | | 860,000.00 | | | 10,769,780.00 |
| Total Futures | | | 258,179 | | 258,179,000.00 | | | 3 159 058 581.80 |
| Total Options | | | | | | | | |
| Grand Total for Currency Future Detailed Turnover | | | 258,179 | | 258,179,000.00 | | | 3 159 058 581.80 |