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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 12/04/2018

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	14	1,000	14,000.00	12.0200		168,280.00
\$ / R 30/04/2018 Any day expiry		Sell	14	1,000	14,000.00	12.0200		168,280.00
		<b>Total Futures</b>	<b>28</b>		<b>28,000.00</b>			<b>336,560.00</b>
		<b>Total Options</b>						
		<b>Total \$ / R Any day expiry</b>	<b>28</b>		<b>28,000.00</b>			<b>336,560.00</b>
<b>Jun 2018 \$ / R</b>								
\$ / R 18/06/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.1000		12,100.00
\$ / R 18/06/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.1000		12,100.00
\$ / R 18/06/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.1000		12,100.00
\$ / R 18/06/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.0920		12,092.00

\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.0920	12,092.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.0858	12,085.80
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.1000	12,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.0858	12,085.80
\$ / R 18/06/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.1016	36,304.80
\$ / R 18/06/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.1016	36,304.80
\$ / R 18/06/2018	Foreign Exchange Future	Buy	4	1,000	4,000.00	12.1200	48,480.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	4	1,000	4,000.00	12.1200	48,480.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.0850	60,425.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.0999	60,499.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.0850	60,425.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.0999	60,499.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.1044	60,522.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.0705	72,423.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.0705	72,423.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.0947	84,662.90
\$ / R 18/06/2018	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.0947	84,662.90
\$ / R 18/06/2018	Foreign Exchange Future	Buy	8	1,000	8,000.00	12.0931	96,744.80
\$ / R 18/06/2018	Foreign Exchange Future	Sell	8	1,000	8,000.00	12.0931	96,744.80
\$ / R 18/06/2018	Foreign Exchange Future	Sell	8	1,000	8,000.00	12.0978	96,782.40
\$ / R 18/06/2018	Foreign Exchange Future	Buy	8	1,000	8,000.00	12.0978	96,782.40
\$ / R 18/06/2018	Foreign Exchange Future	Buy	9	1,000	9,000.00	12.1000	108,900.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.0931	120,931.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.0950	120,950.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.1000	121,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.0950	120,950.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.0931	120,931.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.0975	120,975.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.1100	121,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.1200	121,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.1200	121,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.0975	120,975.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.1005	181,507.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.1005	181,507.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.1636	243,272.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.1044	242,088.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.1044	242,088.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.0850	241,700.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.0712	301,780.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1083	302,707.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1000	302,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.1000	302,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.0938	302,345.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.1083	302,707.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	12.1044	423,654.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 18/06/2018	Foreign Exchange Future	Sell	38	1,000	38,000.00	12.1016		459,860.80
\$ / R 18/06/2018	Foreign Exchange Future	Sell	40	1,000	40,000.00	12.1124		484,496.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	40	1,000	40,000.00	12.1044		484,176.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	44	1,000	44,000.00	12.1016		532,470.40
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.0971		604,855.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.0971		604,855.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.1137		605,685.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.1137		605,685.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	60	1,000	60,000.00	12.1044		726,264.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	75	1,000	75,000.00	12.0712		905,340.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	75	1,000	75,000.00	12.0712		905,340.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	75	1,000	75,000.00	12.0900		906,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	95	1,000	95,000.00	12.1044		1,149,918.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.1150		1,211,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.1200		1,212,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.1044		1,210,440.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	125	1,000	125,000.00	12.1044		1,513,050.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.1175		2,423,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.1186		2,423,720.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.1001		2,420,020.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.1136		2,422,720.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.1001		2,420,020.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	244	1,000	244,000.00	12.0845		2,948,618.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.1064		3,026,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.1064		3,026,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.0966		3,024,150.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.0966		3,024,150.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	262	1,000	262,000.00	12.0900		3,167,580.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	299	1,000	299,000.00	12.0976		3,617,182.40
\$ / R 18/06/2018	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.0976		3,629,280.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	300	1,000	300,000.00	12.0482		3,614,460.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	300	1,000	300,000.00	12.0482		3,614,460.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	415	1,000	415,000.00	12.1148		5,027,642.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	415	1,000	415,000.00	12.1148		5,027,642.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	480	1,000	480,000.00	12.0950		5,805,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0766		6,038,300.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.0811		6,040,550.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.1044		6,052,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0766		6,038,300.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.0811		6,040,550.00

\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.0894	6,044,700.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.0994	6,049,700.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.0923	6,046,150.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.0632	6,031,600.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.1019	6,050,950.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.0632	6,031,600.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.1019	6,050,950.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	12.0994	6,049,700.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	12.0994	6,049,700.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	688	1,000	688,000.00	12.0900	8,317,920.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	744	1,000	744,000.00	12.0877	8,993,248.80
\$ / R 18/06/2018	Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	12.0880	12,088,000.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	12.0880	12,088,000.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,025	1,000	1,025,000.00	12.0900	12,392,250.00
\$ / R 18/06/2018	Foreign Exchange Future		Buy	1,150	1,000	1,150,000.00	12.1138	13,930,870.00
\$ / R 18/06/2018	Foreign Exchange Future		Sell	1,150	1,000	1,150,000.00	12.1138	13,930,870.00
\$ / R 18/06/2018	Foreign Exchange Future	C	12.30 Sell	4,000	1,000	4,000,000.00	185.9900	743,960,000.00
\$ / R 18/06/2018	Foreign Exchange Future	C	12.30 Buy	4,000	1,000	4,000,000.00	185.9900	743,960,000.00
\$ / R 18/06/2018	Foreign Exchange Future	P	11.60 Sell	4,000	1,000	4,000,000.00	77.7100	310,840,000.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.00 Buy	4,000	1,000	4,000,000.00	228.0700	912,280,000.00
\$ / R 18/06/2018	Foreign Exchange Future	P	11.60 Buy	4,000	1,000	4,000,000.00	77.7100	310,840,000.00
\$ / R 18/06/2018	Foreign Exchange Future	P	12.00 Sell	4,000	1,000	4,000,000.00	228.0700	912,280,000.00
<b>Total Futures</b>				<b>20,448</b>		<b>20,448,000.00</b>		<b>247,302,129.80</b>
<b>Total Options</b>				<b>24,000</b>		<b>24,000,000</b>		<b>3,934,160,000.00</b>
<b>Total \$ / R Foreign Exchange Future</b>				<b>44,448</b>		<b>44,448,000.00</b>		<b>4,181,462,129.80</b>

#### Jun 2018 \$ / R MAXI

\$ / R MAXI 18/06/2018	Foreign Exchange Future		Sell	5	100,000	500,000.00	12.0766	6,038,300.00
\$ / R MAXI 18/06/2018	Foreign Exchange Future		Sell	5	100,000	500,000.00	12.0811	6,040,550.00
\$ / R MAXI 18/06/2018	Foreign Exchange Future		Buy	5	100,000	500,000.00	12.0766	6,038,300.00
\$ / R MAXI 18/06/2018	Foreign Exchange Future		Buy	5	100,000	500,000.00	12.0811	6,040,550.00
\$ / R MAXI 18/06/2018	Foreign Exchange Future		Buy	30	100,000	3,000,000.00	12.1000	36,300,000.00
\$ / R MAXI 18/06/2018	Foreign Exchange Future		Sell	30	100,000	3,000,000.00	12.1000	36,300,000.00
<b>Total Futures</b>				<b>80</b>		<b>8,000,000.00</b>		<b>96,757,700.00</b>
<b>Total Options</b>								
<b>Total \$ / R MAXI Foreign Exchange Future</b>				<b>80</b>		<b>8,000,000.00</b>		<b>96,757,700.00</b>

#### Jun 2018 £ / R

£ / R 18/06/2018	Foreign Exchange Future		Buy	5	1,000	5,000.00	17.1600	85,800.00
£ / R 18/06/2018	Foreign Exchange Future		Sell	5	1,000	5,000.00	17.1600	85,800.00

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		Sell	250	1,000	250,000.00	17.1948		4,298,700.00
£ / R 18/06/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	17.1948		4,298,700.00
£ / R 18/06/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	17.1948		4,298,700.00
£ / R 18/06/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	17.1948		4,298,700.00
<b>Total Futures</b>			<b>1,010</b>		<b>1,010,000.00</b>			<b>17,366,400.00</b>
<b>Total Options</b>								
<b>Total £ / R Foreign Exchange Future</b>			<b>1,010</b>		<b>1,010,000.00</b>			<b>17,366,400.00</b>

<b>Jun 2018 € / R</b>								
€ / R 18/06/2018 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.9600		74,800.00
€ / R 18/06/2018 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.9600		74,800.00
€ / R 18/06/2018 Foreign Exchange Future		Buy	10	1,000	10,000.00	14.9603		149,603.00
€ / R 18/06/2018 Foreign Exchange Future		Sell	10	1,000	10,000.00	14.9603		149,603.00
€ / R 18/06/2018 Foreign Exchange Future		Buy	15	1,000	15,000.00	14.9905		224,857.50
€ / R 18/06/2018 Foreign Exchange Future		Sell	15	1,000	15,000.00	14.9905		224,857.50
€ / R 18/06/2018 Foreign Exchange Future		Sell	25	1,000	25,000.00	14.9803		374,507.50
€ / R 18/06/2018 Foreign Exchange Future		Buy	25	1,000	25,000.00	15.0435		376,087.50
€ / R 18/06/2018 Foreign Exchange Future		Buy	25	1,000	25,000.00	14.9803		374,507.50
€ / R 18/06/2018 Foreign Exchange Future		Sell	25	1,000	25,000.00	15.0435		376,087.50
€ / R 18/06/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	14.9771		3,744,275.00
€ / R 18/06/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.9771		3,744,275.00
<b>Total Futures</b>			<b>660</b>		<b>660,000.00</b>			<b>9,888,261.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>660</b>		<b>660,000.00</b>			<b>9,888,261.00</b>

<b>Jun 2018 NZ\$ / R</b>								
NZ\$ / R 18/06/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	8.9184		2,229,600.00
NZ\$ / R 18/06/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	8.9184		2,229,600.00
<b>Total Futures</b>			<b>500</b>		<b>500,000.00</b>			<b>4,459,200.00</b>
<b>Total Options</b>								
<b>Total NZ\$ / R Foreign Exchange Future</b>			<b>500</b>		<b>500,000.00</b>			<b>4,459,200.00</b>

**Sep 2018 \$ / R**

\$ / R 17/09/2018 Foreign Exchange Future	Buy	499	1,000	499,000.00	12.2510	6,113,249.00
\$ / R 17/09/2018 Foreign Exchange Future	Sell	499	1,000	499,000.00	12.2510	6,113,249.00
<b>Total Futures</b>		<b>998</b>		<b>998,000.00</b>		<b>12,226,498.00</b>
<b>Total Options</b>						
<b>Total \$ / R Foreign Exchange Future</b>		<b>998</b>		<b>998,000.00</b>		<b>12,226,498.00</b>

**Sep 2018 \$ / R MAXI**

\$ / R MAXI 17/09/2018 Foreign Exchange Future	Sell	5	100,000	500,000.00	12.2566	6,128,300.00
\$ / R MAXI 17/09/2018 Foreign Exchange Future	Buy	5	100,000	500,000.00	12.2566	6,128,300.00
<b>Total Futures</b>		<b>10</b>		<b>1,000,000.00</b>		<b>12,256,600.00</b>
<b>Total Options</b>						
<b>Total \$ / R MAXI Foreign Exchange Future</b>		<b>10</b>		<b>1,000,000.00</b>		<b>12,256,600.00</b>

**Sep 2018 £ / R**

£ / R 17/09/2018 Foreign Exchange Future	Buy	500	1,000	500,000.00	17.4937	8,746,850.00
£ / R 17/09/2018 Foreign Exchange Future	Sell	500	1,000	500,000.00	17.4937	8,746,850.00
<b>Total Futures</b>		<b>1,000</b>		<b>1,000,000.00</b>		<b>17,493,700.00</b>
<b>Total Options</b>						
<b>Total £ / R Foreign Exchange Future</b>		<b>1,000</b>		<b>1,000,000.00</b>		<b>17,493,700.00</b>

**Sep 2018 € / R**

€ / R 17/09/2018 Foreign Exchange Future	Buy	250	1,000	250,000.00	15.2490	3,812,250.00
€ / R 17/09/2018 Foreign Exchange Future	Sell	250	1,000	250,000.00	15.2490	3,812,250.00
€ / R 17/09/2018 Foreign Exchange Future	Sell	250	1,000	250,000.00	15.2746	3,818,650.00
€ / R 17/09/2018 Foreign Exchange Future	Buy	250	1,000	250,000.00	15.2746	3,818,650.00
<b>Total Futures</b>		<b>1,000</b>		<b>1,000,000.00</b>		<b>15,261,800.00</b>
<b>Total Options</b>						
<b>Total € / R Foreign Exchange Future</b>		<b>1,000</b>		<b>1,000,000.00</b>		<b>15,261,800.00</b>

**Dec 2018 \$ / R**

\$ / R 14/12/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3500	61,750.00
\$ / R 14/12/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	12.3500	61,750.00
\$ / R 14/12/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	12.3500	61,750.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/12/2018 Foreign Exchange Future		Buy	5	1,000	5,000.00		12.3500	61,750.00
	<b>Total Futures</b>		<b>20</b>		<b>20,000.00</b>			<b>247,000.00</b>
	<b>Total Options</b>							
	<b>Total \$ / R Foreign Exchange Future</b>		<b>20</b>		<b>20,000.00</b>			<b>247,000.00</b>
<hr/>								
<b>Total Futures</b>			<b>25,754</b>		<b>34,664,000.00</b>			<b>433 595 848.80</b>
<b>Total Options</b>			<b>24,000</b>		<b>24,000,000.00</b>			<b>3 934 160 000.00</b>
<hr/>								
<b>Grand Total for Currency Future Detailed Turnover</b>			<b>49,754</b>		<b>58,664,000.00</b>			<b>4 367 755 848.80</b>