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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 29/12/2017

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Dec 2017 \$ / R								
\$ / R 29/12/2017 Any day expiry		Buy	1,000	1,000	1,000,000.00	12.2950		12,295,000.00
\$ / R 29/12/2017 Any day expiry		Sell	1,000	1,000	1,000,000.00	12.2950		12,295,000.00
		Total Futures	2,000		2,000,000.00			24,590,000.00
		Total Options						
		Total \$ / R Any day expiry	2,000		2,000,000.00			24,590,000.00
Mar 2018 \$ / R								
\$ / R 19/03/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	12.4750		12,475.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.4800		12,480.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.4885		12,488.50
\$ / R 19/03/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	12.4750		12,475.00

\$ / R 19/03/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.4885	12,488.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.4500	24,900.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.4500	24,900.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	3	1,000	3,000.00	12.4545	37,363.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.4545	37,363.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	4	1,000	4,000.00	12.4821	49,928.40
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4700	62,350.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4700	62,350.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4300	62,150.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4485	62,242.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.5527	62,763.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4500	62,250.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4817	62,408.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5527	62,763.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4900	62,450.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4485	62,242.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4500	62,250.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4700	62,350.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4300	62,150.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4700	62,350.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4900	62,450.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.4392	74,635.20
\$ / R 19/03/2018	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.4392	74,635.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	6	1,000	6,000.00	12.4545	74,727.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	6	1,000	6,000.00	12.4545	74,727.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.4537	87,175.90
\$ / R 19/03/2018	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.4537	87,175.90
\$ / 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	Sell	10	1,000	10,000.00	12.5541	125,541.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5541	125,541.00
\$ / 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	Sell	20	1,000	20,000.00	12.5275	250,550.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.5275	250,550.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	22	1,000	22,000.00	12.4864	274,700.80
\$ / R 19/03/2018	Foreign Exchange Future	Sell	22	1,000	22,000.00	12.4864	274,700.80
\$ / R 19/03/2018	Foreign Exchange Future	Buy	45	1,000	45,000.00	12.4763	561,433.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	45	1,000	45,000.00	12.4763	561,433.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.5154	625,770.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.5154	625,770.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	70	1,000	70,000.00	12.5498	878,486.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	70	1,000	70,000.00	12.5498	878,486.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.4315	1,864,725.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	12.4315	1,864,725.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	350	1,000	350,000.00	12.4828	4,368,980.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	350	1,000	350,000.00	12.5456	4,390,960.00

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	350	1,000	350,000.00	12.5456		4,390,960.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	350	1,000	350,000.00	12.4828		4,368,980.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	12.4628		24,925,600.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	12.4628		24,925,600.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	5,100	1,000	5,100,000.00	12.5455		63,982,050.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	5,100	1,000	5,100,000.00	12.5455		63,982,050.00
		Total Futures	16,486		16,486,000.00			206,392,051.70
		Total Options						
		Total \$ / R Foreign Exchange Future	16,486		16,486,000.00			206,392,051.70
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Mar 2018 \$ / R MAXI								
\$ / R MAXI 19/03/2018 Foreign Exchange Future		Buy	5	100,000	500,000.00	12.4835		6,241,750.00
\$ / R MAXI 19/03/2018 Foreign Exchange Future		Buy	10	100,000	1,000,000.00	12.4835		12,483,500.00
\$ / R MAXI 19/03/2018 Foreign Exchange Future		Sell	15	100,000	1,500,000.00	12.4835		18,725,250.00
		Total Futures	30		3,000,000.00			37,450,500.00
		Total Options						
		Total \$ / R MAXI Foreign Exchange Future	30		3,000,000.00			37,450,500.00
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Mar 2018 £ / R								
£ / R 19/03/2018 Foreign Exchange Future		Sell	6	1,000	6,000.00	16.8983		101,389.80
£ / R 19/03/2018 Foreign Exchange Future		Buy	6	1,000	6,000.00	16.8983		101,389.80
		Total Futures	12		12,000.00			202,779.60
		Total Options						
		Total £ / R Foreign Exchange Future	12		12,000.00			202,779.60
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Mar 2018 € / R								
€ / R 19/03/2018 Foreign Exchange Future		Buy	5	1,000	5,000.00	15.0157		75,078.50
€ / R 19/03/2018 Foreign Exchange Future		Sell	5	1,000	5,000.00	15.0157		75,078.50

Total Futures	10	10,000.00	150,157.00
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Total Options

Total € / R Foreign Exchange Future	10	10,000.00	150,157.00
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Mar 2018 AU\$ / R

AU\$ / R 19/03/2018 Foreign Exchange Future	Sell	1	1,000	1,000.00	9.7528	9,752.80
AU\$ / R 19/03/2018 Foreign Exchange Future	Buy	1	1,000	1,000.00	9.7528	9,752.80
AU\$ / R 19/03/2018 Foreign Exchange Future	Sell	6	1,000	6,000.00	9.7300	58,380.00
AU\$ / R 19/03/2018 Foreign Exchange Future	Buy	6	1,000	6,000.00	9.7300	58,380.00
AU\$ / R 19/03/2018 Foreign Exchange Future	Buy	25	1,000	25,000.00	9.7190	242,975.00
AU\$ / R 19/03/2018 Foreign Exchange Future	Sell	25	1,000	25,000.00	9.7190	242,975.00

Total Futures	64	64,000.00	622,215.60
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Total Options

Total AU\$ / R Foreign Exchange Future	64	64,000.00	622,215.60
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Jun 2018 \$ / R

\$ / R 18/06/2018 Foreign Exchange Future	Sell	10	1,000	10,000.00	12.7052	127,052.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy	10	1,000	10,000.00	12.7052	127,052.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell	10	1,000	10,000.00	12.6843	126,843.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy	10	1,000	10,000.00	12.6843	126,843.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell	25	1,000	25,000.00	12.6507	316,267.50
\$ / R 18/06/2018 Foreign Exchange Future	Buy	25	1,000	25,000.00	12.6507	316,267.50
\$ / R 18/06/2018 Foreign Exchange Future	Buy	116	1,000	116,000.00	12.6950	1,472,620.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy	500	1,000	500,000.00	12.6075	6,303,750.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell	500	1,000	500,000.00	12.6075	6,303,750.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy	536	1,000	536,000.00	12.6950	6,804,520.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell	652	1,000	652,000.00	12.6950	8,277,140.00

Total Futures	2,394	2,394,000.00	30,302,105.00
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Total Options

Total \$ / R Foreign Exchange Future	2,394	2,394,000.00	30,302,105.00
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Jun 2018 € / R

€ / R 18/06/2018 Foreign Exchange Future	Buy	80	1,000	80,000.00	15.2969	1,223,752.00
€ / R 18/06/2018 Foreign Exchange Future	Sell	80	1,000	80,000.00	15.2969	1,223,752.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			160		160,000.00			2,447,504.00
Total Options								
Total € / R Foreign Exchange Future			160		160,000.00			2,447,504.00
Sep 2018 \$ / R								
\$ / R 17/09/2018	Foreign Exchange Future	Sell	7	1,000	7,000.00	12.8178		89,724.60
\$ / R 17/09/2018	Foreign Exchange Future	Buy	7	1,000	7,000.00	12.8178		89,724.60
\$ / R 17/09/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.8105		128,105.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.8105		128,105.00
Total Futures			34		34,000.00			435,659.20
Total Options								
Total \$ / R Foreign Exchange Future			34		34,000.00			435,659.20
Total Futures			21,190		24,160,000.00			302 592 972.10
Total Options								
Grand Total for Currency Future Detailed Turnover			21,190		24,160,000.00			302 592 972.10