



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 03/01/2018

| Contract | Call/ Put | Strike Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount |
|---|--------------|------------------------------------|------------------------|------------------|------------------|---------|--------------|----------------------------|
| Feb 2018 \$ / R | | | | | | | | |
| \$ / R 02/02/2018 Any day expiry | | Buy | 15 | 1,000 | 15,000.00 | 12.4330 | | 186,495.00 |
| \$ / R 02/02/2018 Any day expiry | | Sell | 15 | 1,000 | 15,000.00 | 12.4330 | | 186,495.00 |
| | | Total Futures | 30 | | 30,000.00 | | | 372,990.00 |
| | | Total Options | | | | | | |
| | | Total \$ / R Any day expiry | 30 | | 30,000.00 | | | 372,990.00 |
| Mar 2018 \$ / R | | | | | | | | |
| \$ / R 19/03/2018 Foreign Exchange Future | | Sell | 1 | 1,000 | 1,000.00 | 12.4764 | | 12,476.40 |
| \$ / R 19/03/2018 Foreign Exchange Future | | Buy | 1 | 1,000 | 1,000.00 | 12.6002 | | 12,600.20 |
| \$ / R 19/03/2018 Foreign Exchange Future | | Sell | 1 | 1,000 | 1,000.00 | 12.5233 | | 12,523.30 |
| \$ / R 19/03/2018 Foreign Exchange Future | | Sell | 1 | 1,000 | 1,000.00 | 12.6002 | | 12,600.20 |

| | | | | | | | |
|-------------------|-------------------------|------|----|-------|-----------|---------|------------|
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 1 | 1,000 | 1,000.00 | 12.4764 | 12,476.40 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 1 | 1,000 | 1,000.00 | 12.5233 | 12,523.30 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 2 | 1,000 | 2,000.00 | 12.5787 | 25,157.40 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 2 | 1,000 | 2,000.00 | 12.5787 | 25,157.40 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 3 | 1,000 | 3,000.00 | 12.6145 | 37,843.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 3 | 1,000 | 3,000.00 | 12.5799 | 37,739.70 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 3 | 1,000 | 3,000.00 | 12.5983 | 37,794.90 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 3 | 1,000 | 3,000.00 | 12.6145 | 37,843.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 3 | 1,000 | 3,000.00 | 12.5799 | 37,739.70 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 3 | 1,000 | 3,000.00 | 12.5983 | 37,794.90 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 4 | 1,000 | 4,000.00 | 12.6145 | 50,458.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 4 | 1,000 | 4,000.00 | 12.5100 | 50,040.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 4 | 1,000 | 4,000.00 | 12.4787 | 49,914.80 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 4 | 1,000 | 4,000.00 | 12.6145 | 50,458.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 4 | 1,000 | 4,000.00 | 12.4787 | 49,914.80 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 4 | 1,000 | 4,000.00 | 12.5100 | 50,040.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.6208 | 63,104.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.6100 | 63,050.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.6208 | 63,104.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.5311 | 62,655.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.6240 | 63,120.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.4849 | 62,424.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.5311 | 62,655.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.5000 | 62,500.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.5210 | 62,605.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5 | 1,000 | 5,000.00 | 12.5406 | 62,703.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.6240 | 63,120.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.5000 | 62,500.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5 | 1,000 | 5,000.00 | 12.4849 | 62,424.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 6 | 1,000 | 6,000.00 | 12.5850 | 75,510.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 6 | 1,000 | 6,000.00 | 12.5850 | 75,510.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.6100 | 126,100.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.5308 | 125,308.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.6283 | 126,283.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.4891 | 124,891.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.5100 | 125,100.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.5250 | 125,250.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.6409 | 126,409.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.5911 | 125,911.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.6283 | 126,283.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.5035 | 125,035.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.6409 | 126,409.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.5911 | 125,911.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.5035 | 125,035.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 10 | 1,000 | 10,000.00 | 12.5100 | 125,100.00 |

| 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 | Buy | 10 | 1,000 | 10,000.00 | 12.4891 | | 124,891.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 10 | 1,000 | 10,000.00 | 12.6100 | | 126,100.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 25 | 1,000 | 25,000.00 | 12.5276 | | 313,190.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 25 | 1,000 | 25,000.00 | 12.5276 | | 313,190.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 25 | 1,000 | 25,000.00 | 12.5226 | | 313,065.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 30 | 1,000 | 30,000.00 | 12.6449 | | 379,347.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 30 | 1,000 | 30,000.00 | 12.4990 | | 374,970.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 30 | 1,000 | 30,000.00 | 12.6335 | | 379,005.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 30 | 1,000 | 30,000.00 | 12.4990 | | 374,970.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 30 | 1,000 | 30,000.00 | 12.6449 | | 379,347.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 39 | 1,000 | 39,000.00 | 12.6299 | | 492,566.10 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 39 | 1,000 | 39,000.00 | 12.6299 | | 492,566.10 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 40 | 1,000 | 40,000.00 | 12.6284 | | 505,136.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 40 | 1,000 | 40,000.00 | 12.5270 | | 501,080.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 40 | 1,000 | 40,000.00 | 12.6284 | | 505,136.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 40 | 1,000 | 40,000.00 | 12.5250 | | 501,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 45 | 1,000 | 45,000.00 | 12.6100 | | 567,450.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 50 | 1,000 | 50,000.00 | 12.6145 | | 630,725.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 50 | 1,000 | 50,000.00 | 12.6145 | | 630,725.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 50 | 1,000 | 50,000.00 | 12.6403 | | 632,015.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 50 | 1,000 | 50,000.00 | 12.6050 | | 630,250.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 50 | 1,000 | 50,000.00 | 12.6050 | | 630,250.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 50 | 1,000 | 50,000.00 | 12.6403 | | 632,015.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 64 | 1,000 | 64,000.00 | 12.5270 | | 801,728.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 97 | 1,000 | 97,000.00 | 12.5039 | | 1,212,878.30 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 97 | 1,000 | 97,000.00 | 12.5039 | | 1,212,878.30 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 12.4670 | | 1,246,700.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 12.5081 | | 1,250,810.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 12.5032 | | 1,250,320.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 12.5081 | | 1,250,810.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 12.4670 | | 1,246,700.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 12.5032 | | 1,250,320.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 104 | 1,000 | 104,000.00 | 12.5270 | | 1,302,808.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 113 | 1,000 | 113,000.00 | 12.5039 | | 1,412,940.70 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 113 | 1,000 | 113,000.00 | 12.5039 | | 1,412,940.70 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 127 | 1,000 | 127,000.00 | 12.4942 | | 1,586,763.40 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 127 | 1,000 | 127,000.00 | 12.4942 | | 1,586,763.40 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 145 | 1,000 | 145,000.00 | 12.5039 | | 1,813,065.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 145 | 1,000 | 145,000.00 | 12.5039 | | 1,813,065.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 150 | 1,000 | 150,000.00 | 12.5250 | | 1,878,750.00 |

| | | | | | | | |
|---|-------------------------|------|---------------|-------|----------------------|---------|-----------------------|
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 200 | 1,000 | 200,000.00 | 12.6142 | 2,522,840.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 200 | 1,000 | 200,000.00 | 12.5099 | 2,501,980.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 200 | 1,000 | 200,000.00 | 12.6092 | 2,521,840.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 200 | 1,000 | 200,000.00 | 12.5400 | 2,508,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 200 | 1,000 | 200,000.00 | 12.5000 | 2,500,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 200 | 1,000 | 200,000.00 | 12.5250 | 2,505,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 200 | 1,000 | 200,000.00 | 12.6092 | 2,521,840.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 200 | 1,000 | 200,000.00 | 12.5099 | 2,501,980.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 230 | 1,000 | 230,000.00 | 12.5065 | 2,876,495.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 12.4977 | 3,124,425.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 250 | 1,000 | 250,000.00 | 12.4960 | 3,124,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 255 | 1,000 | 255,000.00 | 12.6327 | 3,221,338.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 255 | 1,000 | 255,000.00 | 12.6327 | 3,221,338.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 355 | 1,000 | 355,000.00 | 12.5139 | 4,442,434.50 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 369 | 1,000 | 369,000.00 | 12.4860 | 4,607,334.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 400 | 1,000 | 400,000.00 | 12.5250 | 5,010,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.6199 | 6,309,950.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 500 | 1,000 | 500,000.00 | 12.6199 | 6,309,950.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.4880 | 6,244,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.4830 | 6,241,500.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5150 | 6,257,500.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5100 | 6,255,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5000 | 6,250,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.4950 | 6,247,500.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5187 | 6,259,350.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5243 | 6,262,150.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5238 | 6,261,900.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5200 | 6,260,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.5194 | 6,259,700.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 1,000 | 1,000 | 1,000,000.00 | 12.5243 | 12,524,300.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Sell | 5,000 | 1,000 | 5,000,000.00 | 12.6340 | 63,170,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 5,000 | 1,000 | 5,000,000.00 | 12.6340 | 63,170,000.00 |
| \$ / R 19/03/2018 | Foreign Exchange Future | Buy | 6,139 | 1,000 | 6,139,000.00 | 12.5065 | 76,777,403.50 |
| Total Futures | | | 30,582 | | 30,582,000.00 | | 384,109,387.40 |
| Total Options | | | | | | | |
| Total \$ / R Foreign Exchange Future | | | 30,582 | | 30,582,000.00 | | 384,109,387.40 |

Mar 2018 \$ / R MAXI

| | | | | | | | |
|------------------------|-------------------------|------|---|---------|------------|---------|--------------|
| \$ / R MAXI 19/03/2018 | Foreign Exchange Future | Sell | 2 | 100,000 | 200,000.00 | 12.6199 | 2,523,980.00 |
| \$ / R MAXI 19/03/2018 | Foreign Exchange Future | Buy | 2 | 100,000 | 200,000.00 | 12.6199 | 2,523,980.00 |
| \$ / R MAXI 19/03/2018 | Foreign Exchange Future | Buy | 5 | 100,000 | 500,000.00 | 12.6327 | 6,316,350.00 |
| \$ / R MAXI 19/03/2018 | Foreign Exchange Future | Sell | 5 | 100,000 | 500,000.00 | 12.6327 | 6,316,350.00 |

| Contract | Call/ Put | Strike Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount |
|--|--------------|---------------------|------------------------|------------------|---------------------|---------|--------------|----------------------------|
| \$ / R MAXI 19/03/2018 Foreign Exchange Future | | Sell | 10 | 100,000 | 1,000,000.00 | 12.5342 | | 12,534,200.00 |
| \$ / R MAXI 19/03/2018 Foreign Exchange Future | | Buy | 10 | 100,000 | 1,000,000.00 | 12.5342 | | 12,534,200.00 |
| \$ / R MAXI 19/03/2018 Foreign Exchange Future | | Sell | 20 | 100,000 | 2,000,000.00 | 12.5900 | | 25,180,000.00 |
| \$ / R MAXI 19/03/2018 Foreign Exchange Future | | Buy | 20 | 100,000 | 2,000,000.00 | 12.5900 | | 25,180,000.00 |
| Total Futures | | | 74 | | 7,400,000.00 | | | 93,109,060.00 |
| Total Options | | | | | | | | |
| Total \$ / R MAXI Foreign Exchange Future | | | 74 | | 7,400,000.00 | | | 93,109,060.00 |

| Mar 2018 £ / R | | | | | | | | |
|--|--|------|--------------|-------|---------------------|---------|--|----------------------|
| £ / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 17.1972 | | 4,299,300.00 |
| £ / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 17.2060 | | 4,301,500.00 |
| £ / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 17.1972 | | 4,299,300.00 |
| £ / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 17.2060 | | 4,301,500.00 |
| Total Futures | | | 1,000 | | 1,000,000.00 | | | 17,201,600.00 |
| Total Options | | | | | | | | |
| Total £ / R Foreign Exchange Future | | | 1,000 | | 1,000,000.00 | | | 17,201,600.00 |

| Mar 2018 € / R | | | | | | | | |
|--|--|------|-----|-------|------------|---------|--|--------------|
| € / R 19/03/2018 Foreign Exchange Future | | Sell | 2 | 1,000 | 2,000.00 | 15.1220 | | 30,244.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Sell | 2 | 1,000 | 2,000.00 | 15.0894 | | 30,178.80 |
| € / R 19/03/2018 Foreign Exchange Future | | Buy | 2 | 1,000 | 2,000.00 | 15.1220 | | 30,244.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Buy | 2 | 1,000 | 2,000.00 | 15.0894 | | 30,178.80 |
| € / R 19/03/2018 Foreign Exchange Future | | Sell | 50 | 1,000 | 50,000.00 | 15.2000 | | 760,000.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Buy | 50 | 1,000 | 50,000.00 | 15.2000 | | 760,000.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Sell | 150 | 1,000 | 150,000.00 | 15.2500 | | 2,287,500.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Buy | 150 | 1,000 | 150,000.00 | 15.2500 | | 2,287,500.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 15.1375 | | 3,784,375.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 15.1245 | | 3,781,125.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 15.1400 | | 3,785,000.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 15.1375 | | 3,784,375.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Buy | 250 | 1,000 | 250,000.00 | 15.1245 | | 3,781,125.00 |
| € / R 19/03/2018 Foreign Exchange Future | | Sell | 250 | 1,000 | 250,000.00 | 15.1220 | | 3,780,500.00 |

| | | | | | | | |
|-----------------------------|--|------|--------------|---------|---------------------|---------|----------------------|
| | Total Futures | | 1,908 | | 1,908,000.00 | | 28,912,345.60 |
| | Total Options | | | | | | |
| | Total € / R Foreign Exchange Future | | 1,908 | | 1,908,000.00 | | 28,912,345.60 |
| <hr/> | | | | | | | |
| Mar 2018 AU\$ / R | | | | | | | |
| AU\$ / R 19/03/2018 | Foreign Exchange Future | Buy | 8 | 1,000 | 8,000.00 | 9.8453 | 78,762.40 |
| AU\$ / R 19/03/2018 | Foreign Exchange Future | Sell | 8 | 1,000 | 8,000.00 | 9.8453 | 78,762.40 |
| AU\$ / R 19/03/2018 | Foreign Exchange Future | Buy | 55 | 1,000 | 55,000.00 | 9.7861 | 538,235.50 |
| AU\$ / R 19/03/2018 | Foreign Exchange Future | Sell | 55 | 1,000 | 55,000.00 | 9.7861 | 538,235.50 |
| | Total Futures | | 126 | | 126,000.00 | | 1,233,995.80 |
| | Total Options | | | | | | |
| | Total AU\$ / R Foreign Exchange Future | | 126 | | 126,000.00 | | 1,233,995.80 |
| <hr/> | | | | | | | |
| Jun 2018 \$ / R | | | | | | | |
| \$ / R 18/06/2018 | Foreign Exchange Future | Sell | 30 | 1,000 | 30,000.00 | 12.8000 | 384,000.00 |
| \$ / R 18/06/2018 | Foreign Exchange Future | Buy | 30 | 1,000 | 30,000.00 | 12.8000 | 384,000.00 |
| \$ / R 18/06/2018 | Foreign Exchange Future | Buy | 500 | 1,000 | 500,000.00 | 12.7949 | 6,397,450.00 |
| \$ / R 18/06/2018 | Foreign Exchange Future | Sell | 500 | 1,000 | 500,000.00 | 12.7949 | 6,397,450.00 |
| | Total Futures | | 1,060 | | 1,060,000.00 | | 13,562,900.00 |
| | Total Options | | | | | | |
| | Total \$ / R Foreign Exchange Future | | 1,060 | | 1,060,000.00 | | 13,562,900.00 |
| <hr/> | | | | | | | |
| Jun 2018 \$ / R MAXI | | | | | | | |
| \$ / R MAXI 18/06/2018 | Foreign Exchange Future | Buy | 5 | 100,000 | 500,000.00 | 12.7949 | 6,397,450.00 |
| \$ / R MAXI 18/06/2018 | Foreign Exchange Future | Sell | 5 | 100,000 | 500,000.00 | 12.7949 | 6,397,450.00 |
| | Total Futures | | 10 | | 1,000,000.00 | | 12,794,900.00 |
| | Total Options | | | | | | |
| | Total \$ / R MAXI Foreign Exchange Future | | 10 | | 1,000,000.00 | | 12,794,900.00 |
| <hr/> | | | | | | | |
| Jun 2018 £ / R | | | | | | | |
| £ / R 18/06/2018 | Foreign Exchange Future | Sell | 100 | 1,000 | 100,000.00 | 17.4728 | 1,747,280.00 |
| £ / R 18/06/2018 | Foreign Exchange Future | Buy | 100 | 1,000 | 100,000.00 | 17.4728 | 1,747,280.00 |

| Contract | Call/ Put | Strike Buy/ Sell | Number of Contracts | Contract Size | Foreign Value | Price | Spot Rate | ZAR Converted Amount |
|--|--------------|---------------------|------------------------|------------------|----------------------|---------|--------------|----------------------------|
| Total Futures | | | 200 | | 200,000.00 | | | 3,494,560.00 |
| Total Options | | | | | | | | |
| Total £ / R Foreign Exchange Future | | | 200 | | 200,000.00 | | | 3,494,560.00 |
| Sep 2018 \$ / R | | | | | | | | |
| \$ / R 17/09/2018 Foreign Exchange Future | | Buy | 3 | 1,000 | 3,000.00 | 12.8400 | | 38,520.00 |
| \$ / R 17/09/2018 Foreign Exchange Future | | Sell | 3 | 1,000 | 3,000.00 | 12.8400 | | 38,520.00 |
| \$ / R 17/09/2018 Foreign Exchange Future | | Sell | 8 | 1,000 | 8,000.00 | 12.9495 | | 103,596.00 |
| \$ / R 17/09/2018 Foreign Exchange Future | | Buy | 8 | 1,000 | 8,000.00 | 12.9495 | | 103,596.00 |
| \$ / R 17/09/2018 Foreign Exchange Future | | Buy | 500 | 1,000 | 500,000.00 | 12.9560 | | 6,478,000.00 |
| \$ / R 17/09/2018 Foreign Exchange Future | | Sell | 500 | 1,000 | 500,000.00 | 12.9560 | | 6,478,000.00 |
| Total Futures | | | 1,022 | | 1,022,000.00 | | | 13,240,232.00 |
| Total Options | | | | | | | | |
| Total \$ / R Foreign Exchange Future | | | 1,022 | | 1,022,000.00 | | | 13,240,232.00 |
| Sep 2018 \$ / R MAXI | | | | | | | | |
| \$ / R MAXI 17/09/2018 Foreign Exchange Future | | Buy | 5 | 100,000 | 500,000.00 | 12.9560 | | 6,478,000.00 |
| \$ / R MAXI 17/09/2018 Foreign Exchange Future | | Sell | 5 | 100,000 | 500,000.00 | 12.9560 | | 6,478,000.00 |
| Total Futures | | | 10 | | 1,000,000.00 | | | 12,956,000.00 |
| Total Options | | | | | | | | |
| Total \$ / R MAXI Foreign Exchange Future | | | 10 | | 1,000,000.00 | | | 12,956,000.00 |
| Total Futures | | | 36,022 | | 45,328,000.00 | | | 580 987 970.80 |
| Total Options | | | | | | | | |
| Grand Total for Currency Future Detailed Turnover | | | 36,022 | | 45,328,000.00 | | | 580 987 970.80 |