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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 05/01/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Jan 2018 \$ / R								
\$ / R 31/01/2018 Any day expiry	C	12.41 Buy	460	1,000	460,000.00	156.2700		71,884,200.00
\$ / R 31/01/2018 Any day expiry	C	12.41 Sell	460	1,000	460,000.00	156.2700		71,884,200.00
\$ / R 31/01/2018 Any day expiry	C	12.41 Buy	460	1,000	460,000.00	156.2700		71,884,200.00
\$ / R 31/01/2018 Any day expiry	P	12.32 Sell	460	1,000	460,000.00	156.2900		71,893,400.00
\$ / R 31/01/2018 Any day expiry	P	12.32 Buy	460	1,000	460,000.00	156.2900		71,893,400.00
\$ / R 31/01/2018 Any day expiry	P	12.32 Sell	460	1,000	460,000.00	156.2900		71,893,400.00
			0		0.00			0.00
				2,760	2,760,000			431,332,800.00
			2,760		2,760,000.00			431,332,800.00

Feb 2018 \$ / R

\$ / R 15/02/2018	Any day expiry	Sell	2	1,000	2,000.00	12.4285	24,857.00
\$ / R 15/02/2018	Any day expiry	Buy	2	1,000	2,000.00	12.4285	24,857.00
Total Futures			4		4,000.00		49,714.00
Total Options							
Total \$ / R Any day expiry			4		4,000.00		49,714.00

Mar 2018 \$ / R

\$ / 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	Sell	1	1,000	1,000.00	12.4641	12,464.10
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.4575	12,457.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.5090	12,509.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.4675	12,467.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.5090	12,509.00
\$ / 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	Buy	2	1,000	2,000.00	12.4838	24,967.60
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.5116	25,023.20
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.5066	25,013.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.4838	24,967.60
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	12.5116	25,023.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.5200	25,040.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	12.5066	25,013.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	4	1,000	4,000.00	12.4730	49,892.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	4	1,000	4,000.00	12.4730	49,892.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4738	62,369.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4858	62,429.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.5050	62,525.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5050	62,525.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.5316	62,658.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4507	62,253.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.5316	62,658.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4738	62,369.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4507	62,253.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	8	1,000	8,000.00	12.4838	99,870.40
\$ / R 19/03/2018	Foreign Exchange Future	Sell	8	1,000	8,000.00	12.4838	99,870.40
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4559	124,559.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5200	125,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5200	125,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5047	125,047.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4559	124,559.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.5047	125,047.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	16	1,000	16,000.00	12.4671	199,473.60
\$ / R 19/03/2018	Foreign Exchange Future	Buy	16	1,000	16,000.00	12.4671	199,473.60

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	Buy	20	1,000	20,000.00	12.4750		249,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4565		311,412.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4813		312,032.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.5215		313,037.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.5215		313,037.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4813		312,032.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4565		311,412.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.5254		375,762.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.5086		625,430.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.5093		625,465.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	80	1,000	80,000.00	12.4750		998,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4746		1,247,460.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4680		1,246,800.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4564		1,245,640.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4989		1,249,890.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4989		1,249,890.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4564		1,245,640.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4400		1,244,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4746		1,247,460.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.4680		1,246,800.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.4400		1,244,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	140	1,000	140,000.00	12.4921		1,748,894.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.4875		1,873,125.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	12.4875		1,873,125.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	170	1,000	170,000.00	12.5204		2,128,468.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	170	1,000	170,000.00	12.4979		2,124,643.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	170	1,000	170,000.00	12.5204		2,128,468.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.5050		2,501,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.5046		2,500,920.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.4550		2,491,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.5046		2,500,920.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.4550		2,491,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.5096		2,501,920.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.4762		2,495,240.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	12.4765		2,495,300.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.5050		2,501,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	12.4500		2,490,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.5300		3,132,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.5300		3,132,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4251		6,212,550.00

\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4760	6,238,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4251	6,212,550.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	600	1,000	600,000.00	12.4888	7,493,280.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	600	1,000	600,000.00	12.4888	7,493,280.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1,842	1,000	1,842,000.00	12.7335	23,455,107.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2,500	1,000	2,500,000.00	12.4966	31,241,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	4,500	1,000	4,500,000.00	12.6343	56,854,350.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	4,500	1,000	4,500,000.00	12.6343	56,854,350.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5,000	1,000	5,000,000.00	12.3745	61,872,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5,000	1,000	5,000,000.00	12.3745	61,872,500.00
Total Futures			31,054		31,054,000.00		388,397,221.10

Total Options

Total \$ / R Foreign Exchange Future

31,054

31,054,000.00

388,397,221.10

Mar 2018 \$ / R MAXI

\$ / R MAXI 19/03/2018	Foreign Exchange Future	Sell	15	100,000	1,500,000.00	12.4610	18,691,500.00
\$ / R MAXI 19/03/2018	Foreign Exchange Future	Buy	15	100,000	1,500,000.00	12.4610	18,691,500.00
Total Futures			30		3,000,000.00		37,383,000.00

Total Options

Total \$ / R MAXI Foreign Exchange Future

30

3,000,000.00

37,383,000.00

Mar 2018 £ / R

£ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	16.9508	33,901.60
£ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	16.9800	33,960.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	16.9800	33,960.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	16.8750	33,750.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	16.8750	33,750.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	16.9508	33,901.60
£ / R 19/03/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	16.9600	50,880.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	3	1,000	3,000.00	16.9600	50,880.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.9983	169,983.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.9983	169,983.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.9983	169,983.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.9983	169,983.00
£ / R 19/03/2018	Foreign Exchange Future	Sell	75	1,000	75,000.00	16.9890	1,274,175.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	75	1,000	75,000.00	16.9890	1,274,175.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.0078	4,251,950.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.0078	4,251,950.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.0078	4,251,950.00
£ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	17.0078	4,251,950.00

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	17.0078		4,251,950.00
£ / R 19/03/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	17.0078		4,251,950.00
£ / R 19/03/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	17.0078		4,251,950.00
£ / R 19/03/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	17.0078		4,251,950.00
Total Futures			2,208		2,208,000.00			37,548,865.20
Total Options								
Total £ / R Foreign Exchange Future			2,208		2,208,000.00			37,548,865.20

Mar 2018 € / R								
€ / R 19/03/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.0928		30,185.60
€ / R 19/03/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.1000		30,200.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.1139		30,227.80
€ / R 19/03/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.1373		30,274.60
€ / R 19/03/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.0000		30,000.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.0000		30,000.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.0954		30,190.80
€ / R 19/03/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.1473		30,294.60
€ / R 19/03/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.1473		30,294.60
€ / R 19/03/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.1373		30,274.60
€ / R 19/03/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.0928		30,185.60
€ / R 19/03/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.1000		30,200.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	15.1139		30,227.80
€ / R 19/03/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	15.0954		30,190.80
€ / R 19/03/2018 Foreign Exchange Future		Buy	20	1,000	20,000.00	15.1200		302,400.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	20	1,000	20,000.00	15.1200		302,400.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	15.1501		3,787,525.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	15.1501		3,787,525.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	450	1,000	450,000.00	15.1152		6,801,840.00
€ / R 19/03/2018 Foreign Exchange Future		Buy	450	1,000	450,000.00	15.1152		6,801,840.00
€ / R 19/03/2018 Foreign Exchange Future		Sell	450	1,000	450,000.00	15.1102		6,799,590.00
Total Futures			1,918		1,918,000.00			29,005,866.80
Total Options								
Total € / R Foreign Exchange Future			1,918		1,918,000.00			29,005,866.80

Mar 2018 AU\$ / R

AU\$ / R 19/03/2018	Foreign Exchange Future	Buy	8	1,000	8,000.00	9.7401	77,920.80
AU\$ / R 19/03/2018	Foreign Exchange Future	Sell	8	1,000	8,000.00	9.7401	77,920.80
AU\$ / R 19/03/2018	Foreign Exchange Future	Buy	242	1,000	242,000.00	9.8200	2,376,440.00
AU\$ / R 19/03/2018	Foreign Exchange Future	Sell	242	1,000	242,000.00	9.8200	2,376,440.00
AU\$ / R 19/03/2018	Foreign Exchange Future	Sell	390	1,000	390,000.00	9.7775	3,813,225.00
AU\$ / R 19/03/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	9.8192	4,909,600.00
AU\$ / R 19/03/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	9.8192	4,909,600.00
AU\$ / R 19/03/2018	Foreign Exchange Future	Buy	700	1,000	700,000.00	9.7655	6,835,850.00
AU\$ / R 19/03/2018	Foreign Exchange Future	Sell	700	1,000	700,000.00	9.7655	6,835,850.00
AU\$ / R 19/03/2018	Foreign Exchange Future	Buy	700	1,000	700,000.00	9.7705	6,839,350.00

Total Futures			3,990		3,990,000.00		39,052,196.60
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Total Options

Total AU\$ / R Foreign Exchange Future			3,990		3,990,000.00		39,052,196.60
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Jun 2018 \$ / R

\$ / R 18/06/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	12.6034	1,260,340.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.6034	1,260,340.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	12.6250	1,262,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.6405	3,160,125.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.6911	3,172,775.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.6658	6,332,900.00

Total Futures			1,300		1,300,000.00		16,448,980.00
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Total Options

Total \$ / R Foreign Exchange Future			1,300		1,300,000.00		16,448,980.00
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Sep 2018 \$ / R

\$ / R 17/09/2018	Foreign Exchange Future	Sell	8	1,000	8,000.00	12.8218	102,574.40
\$ / R 17/09/2018	Foreign Exchange Future	Buy	8	1,000	8,000.00	12.8218	102,574.40

Total Futures			16		16,000.00		205,148.80
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Total Options

Total \$ / R Foreign Exchange Future			16		16,000.00		205,148.80
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Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			40,520		43,490,000.00			548 090 992.50
Total Options			2,760		2,760,000.00			431 332 800.00
Grand Total for Currency Future Detailed Turnover			43,280		46,250,000.00			979 423 792.50