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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 28/03/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Mar 2018 \$ / R</b>								
\$ / R 28/03/2018	Any day expiry	Sell	2,500	1,000	2,500,000.00	11.7098		29,274,500.00
\$ / R 28/03/2018	Any day expiry	Buy	2,500	1,000	2,500,000.00	11.7098		29,274,500.00
\$ / R 28/03/2018	Any day expiry	Sell	2,500	1,000	2,500,000.00	11.7098		29,274,500.00
\$ / R 28/03/2018	Any day expiry	Sell	4,000	1,000	4,000,000.00	11.7098		46,839,200.00
\$ / R 28/03/2018	Any day expiry	Sell	4,000	1,000	4,000,000.00	11.7098		46,839,200.00
\$ / R 28/03/2018	Any day expiry	Sell	4,500	1,000	4,500,000.00	11.7098		52,694,100.00
\$ / R 28/03/2018	Any day expiry	Buy	24,000	1,000	24,000,000.00	11.7908		282,979,200.00
\$ / R 28/03/2018	Any day expiry	Buy	26,000	1,000	26,000,000.00	11.7908		306,560,800.00
\$ / R 28/03/2018	Any day expiry	Sell	32,500	1,000	32,500,000.00	11.7098		380,568,500.00
\$ / R 28/03/2018	Any day expiry	Buy	47,500	1,000	47,500,000.00	11.7098		556,215,500.00
\$ / R 28/03/2018	Any day expiry	Sell	50,000	1,000	50,000,000.00	11.7908		589,540,000.00

<b>Total Futures</b>			<b>200,000</b>		<b>200,000,000.00</b>		<b>2,350,060,000.00</b>
<b>Total Options</b>							
<b>Total \$ / R Any day expiry</b>			<b>200,000</b>		<b>200,000,000.00</b>		<b>2,350,060,000.00</b>

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**Mar 2018 AU\$ / R**

AU\$ / R 29/03/2018 Any day expiry	Buy	46	1,000	46,000.00	8.9800	413,080.00
AU\$ / R 29/03/2018 Any day expiry	Sell	46	1,000	46,000.00	8.9800	413,080.00
<b>Total Futures</b>		<b>92</b>		<b>92,000.00</b>		<b>826,160.00</b>
<b>Total Options</b>						
<b>Total AU\$ / R Any day expiry</b>		<b>92</b>		<b>92,000.00</b>		<b>826,160.00</b>

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**Mar 2018 CF CANDO CAHB**

CF CANDO CAHB 28/03/2018 Can-Do Future	Buy	250	1	250.00	0.0000	0.00
CF CANDO CAHB 28/03/2018 Can-Do Future	Buy	250	1	250.00	0.0000	0.00
CF CANDO CAHB 28/03/2018 Can-Do Future	Buy	400	1	400.00	0.0000	0.00
CF CANDO CAHB 28/03/2018 Can-Do Future	Buy	400	1	400.00	0.0000	0.00
CF CANDO CAHB 28/03/2018 Can-Do Future	Buy	450	1	450.00	0.0000	0.00
CF CANDO CAHB 28/03/2018 Can-Do Future	Buy	3,250	1	3,250.00	0.0000	0.00
CF CANDO CAHB 28/03/2018 Can-Do Future	Sell	5,000	1	5,000.00	0.0000	0.00
<b>Total Futures</b>		<b>10,000</b>		<b>10,000.00</b>		<b>0.00</b>
<b>Total Options</b>						
<b>Total CF CANDO CAHB Can-Do Future</b>		<b>10,000</b>		<b>10,000.00</b>		<b>0.00</b>

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**Mar 2018 CF CANDO CAHC**

CF CANDO CAHC 28/03/2018 Can-Do Future	Sell	250	1	250.00	0.0000	0.00
CF CANDO CAHC 28/03/2018 Can-Do Future	Sell	250	1	250.00	0.0000	0.00
CF CANDO CAHC 28/03/2018 Can-Do Future	Sell	400	1	400.00	0.0000	0.00
CF CANDO CAHC 28/03/2018 Can-Do Future	Sell	400	1	400.00	0.0000	0.00
CF CANDO CAHC 28/03/2018 Can-Do Future	Sell	450	1	450.00	0.0000	0.00
CF CANDO CAHC 28/03/2018 Can-Do Future	Sell	3,250	1	3,250.00	0.0000	0.00
CF CANDO CAHC 28/03/2018 Can-Do Future	Buy	5,000	1	5,000.00	0.0000	0.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>10,000</b>		<b>10,000.00</b>			<b>0.00</b>
<b>Total Options</b>								
<b>Total CF CANDO CAHC Can-Do Future</b>			<b>10,000</b>		<b>10,000.00</b>			<b>0.00</b>
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<b>Mar 2018 CF CANDO CAHE</b>								
CF CANDO CAHE 28/03/2018	Can-Do Future	Sell	250	1	250.00	0.0000		0.00
CF CANDO CAHE 28/03/2018	Can-Do Future	Sell	250	1	250.00	0.0000		0.00
CF CANDO CAHE 28/03/2018	Can-Do Future	Sell	400	1	400.00	0.0000		0.00
CF CANDO CAHE 28/03/2018	Can-Do Future	Sell	400	1	400.00	0.0000		0.00
CF CANDO CAHE 28/03/2018	Can-Do Future	Sell	450	1	450.00	0.0000		0.00
CF CANDO CAHE 28/03/2018	Can-Do Future	Sell	3,250	1	3,250.00	0.0000		0.00
CF CANDO CAHE 28/03/2018	Can-Do Future	Buy	5,000	1	5,000.00	0.0000		0.00
<b>Total Futures</b>			<b>10,000</b>		<b>10,000.00</b>			<b>0.00</b>
<b>Total Options</b>								
<b>Total CF CANDO CAHE Can-Do Future</b>			<b>10,000</b>		<b>10,000.00</b>			<b>0.00</b>
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<b>Apr 2018 \$ / R</b>								
\$ / R 06/04/2018	Any day expiry	C	11.85 Buy	370	1,000	370,000.00	48.4100	17,911,700.00
\$ / R 06/04/2018	Any day expiry	C	12.05 Sell	370	1,000	370,000.00	13.7600	5,091,200.00
\$ / R 06/04/2018	Any day expiry	C	12.05 Sell	414	1,000	414,000.00	13.7600	5,696,640.00
\$ / R 06/04/2018	Any day expiry	C	11.85 Buy	414	1,000	414,000.00	48.4100	20,041,740.00
\$ / R 06/04/2018	Any day expiry	C	11.85 Buy	681	1,000	681,000.00	48.4100	32,967,210.00
\$ / R 06/04/2018	Any day expiry	C	12.05 Sell	681	1,000	681,000.00	13.7600	9,370,560.00
\$ / R 06/04/2018	Any day expiry	C	11.85 Buy	6,400	1,000	6,400,000.00	48.4100	309,824,000.00
\$ / R 06/04/2018	Any day expiry	C	12.05 Sell	6,400	1,000	6,400,000.00	13.7600	88,064,000.00
\$ / R 06/04/2018	Any day expiry	C	11.85 Buy	12,135	1,000	12,135,000.00	48.4100	587,455,350.00
\$ / R 06/04/2018	Any day expiry	C	12.05 Sell	12,135	1,000	12,135,000.00	13.7600	166,977,600.00
\$ / R 06/04/2018	Any day expiry		Buy	20,000	1,000	20,000,000.00	11.7820	235,640,000.00
\$ / R 06/04/2018	Any day expiry		Sell	20,000	1,000	20,000,000.00	11.7820	235,640,000.00
\$ / R 06/04/2018	Any day expiry	C	12.05 Buy	20,000	1,000	20,000,000.00	13.7600	275,200,000.00
\$ / R 06/04/2018	Any day expiry	C	11.85 Sell	20,000	1,000	20,000,000.00	48.4100	968,200,000.00

<b>Total Futures</b>	<b>40,000</b>	<b>40,000,000.00</b>	<b>471,280,000.00</b>
<b>Total Options</b>	<b>80,000</b>	<b>80,000,000</b>	<b>2,486,800,000.00</b>
<b>Total \$ / R Any day expiry</b>	<b>120,000</b>	<b>120,000,000.00</b>	<b>2,958,080,000.00</b>

**Apr 2018 \$ / R**

\$ / R 30/04/2018 Any day expiry	Sell	110	1,000	110,000.00	11.8254	1,300,794.00
\$ / R 30/04/2018 Any day expiry	Buy	110	1,000	110,000.00	11.8254	1,300,794.00
\$ / R 30/04/2018 Any day expiry	Sell	110	1,000	110,000.00	11.8254	1,300,794.00
<b>Total Futures</b>		<b>330</b>		<b>330,000.00</b>		<b>3,902,382.00</b>
<b>Total Options</b>						
<b>Total \$ / R Any day expiry</b>		<b>330</b>		<b>330,000.00</b>		<b>3,902,382.00</b>

**Jun 2018 \$ / R**

\$ / R 18/06/2018 Foreign Exchange Future	Buy	1	1,000	1,000.00	11.9116	11,911.60
\$ / R 18/06/2018 Foreign Exchange Future	Sell	1	1,000	1,000.00	11.9116	11,911.60
\$ / R 18/06/2018 Foreign Exchange Future	Sell	1	1,000	1,000.00	11.8187	11,818.70
\$ / R 18/06/2018 Foreign Exchange Future	Buy	1	1,000	1,000.00	11.8607	11,860.70
\$ / R 18/06/2018 Foreign Exchange Future	Buy	1	1,000	1,000.00	11.8187	11,818.70
\$ / R 18/06/2018 Foreign Exchange Future	Sell	1	1,000	1,000.00	11.8607	11,860.70
\$ / R 18/06/2018 Foreign Exchange Future	Sell	2	1,000	2,000.00	11.8101	23,620.20
\$ / R 18/06/2018 Foreign Exchange Future	Buy	2	1,000	2,000.00	11.8101	23,620.20
\$ / R 18/06/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8855	59,427.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8253	59,126.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8253	59,126.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8253	59,126.50
\$ / R 18/06/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8855	59,427.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8265	59,132.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.8195	59,097.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7740	58,870.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7740	58,870.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8265	59,132.50
\$ / R 18/06/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	11.8195	59,097.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell	7	1,000	7,000.00	11.9153	83,407.10
\$ / R 18/06/2018 Foreign Exchange Future	Sell	7	1,000	7,000.00	11.8151	82,705.70
\$ / R 18/06/2018 Foreign Exchange Future	Sell	7	1,000	7,000.00	11.8367	82,856.90
\$ / R 18/06/2018 Foreign Exchange Future	Buy	7	1,000	7,000.00	11.8151	82,705.70
\$ / R 18/06/2018 Foreign Exchange Future	Sell	8	1,000	8,000.00	11.9153	95,322.40
\$ / R 18/06/2018 Foreign Exchange Future	Buy	10	1,000	10,000.00	11.8425	118,425.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell	15	1,000	15,000.00	11.9153	178,729.50

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	Buy	15	1,000	15,000.00	11.8973		178,459.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.8973		178,459.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	18	1,000	18,000.00	11.9093		214,367.40
\$ / R 18/06/2018	Foreign Exchange Future	Sell	18	1,000	18,000.00	11.9093		214,367.40
\$ / R 18/06/2018	Foreign Exchange Future	Sell	19	1,000	19,000.00	11.9153		226,390.70
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.8200		236,400.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.9111		238,222.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.9111		238,222.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.8200		236,400.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.8500		237,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	23	1,000	23,000.00	11.9153		274,051.90
\$ / R 18/06/2018	Foreign Exchange Future	Buy	23	1,000	23,000.00	11.8807		273,256.10
\$ / R 18/06/2018	Foreign Exchange Future	Sell	23	1,000	23,000.00	11.8410		272,343.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	23	1,000	23,000.00	11.8807		273,256.10
\$ / R 18/06/2018	Foreign Exchange Future	Buy	23	1,000	23,000.00	11.8410		272,343.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	24	1,000	24,000.00	11.9153		285,967.20
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	11.8350		295,875.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8350		295,875.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	11.8500		296,250.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	29	1,000	29,000.00	11.8607		343,960.30
\$ / R 18/06/2018	Foreign Exchange Future	Sell	29	1,000	29,000.00	11.8607		343,960.30
\$ / R 18/06/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	11.8966		416,381.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	35	1,000	35,000.00	11.8500		414,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	35	1,000	35,000.00	11.8966		416,381.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	38	1,000	38,000.00	11.8425		450,015.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	40	1,000	40,000.00	11.8975		475,900.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	40	1,000	40,000.00	11.8975		475,900.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	45	1,000	45,000.00	11.8500		533,250.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.9200		596,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.9200		596,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.9032		595,160.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.8198		590,990.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.9032		595,160.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.9140		595,700.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.9078		595,390.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.8198		590,990.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.9140		595,700.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.9078		595,390.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	60	1,000	60,000.00	11.8500		711,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	61	1,000	61,000.00	11.8227		721,184.70

\$ / R 18/06/2018	Foreign Exchange Future	Sell	68	1,000	68,000.00	11.8227	803,943.60
\$ / R 18/06/2018	Foreign Exchange Future	Buy	75	1,000	75,000.00	11.8253	886,897.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	80	1,000	80,000.00	11.8253	946,024.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	80	1,000	80,000.00	11.8500	948,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.9200	1,192,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.8050	1,180,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.9200	1,192,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.9110	1,191,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.8600	1,186,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.9110	1,191,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.8600	1,186,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.8050	1,180,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	110	1,000	110,000.00	11.8791	1,306,701.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	110	1,000	110,000.00	11.9014	1,309,154.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	110	1,000	110,000.00	11.9014	1,309,154.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	110	1,000	110,000.00	11.8791	1,306,701.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	112	1,000	112,000.00	11.8227	1,324,142.40
\$ / R 18/06/2018	Foreign Exchange Future	Sell	115	1,000	115,000.00	11.8500	1,362,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	116	1,000	116,000.00	11.9153	1,382,174.80
\$ / R 18/06/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	11.8425	1,776,375.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	11.8250	1,773,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	11.8250	1,773,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	155	1,000	155,000.00	11.8253	1,832,921.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	170	1,000	170,000.00	11.8300	2,011,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	170	1,000	170,000.00	11.8300	2,011,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	170	1,000	170,000.00	11.8500	2,014,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	170	1,000	170,000.00	11.8500	2,014,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	192	1,000	192,000.00	11.9133	2,287,353.60
\$ / R 18/06/2018	Foreign Exchange Future	Sell	192	1,000	192,000.00	11.9133	2,287,353.60
\$ / R 18/06/2018	Foreign Exchange Future	Sell	192	1,000	192,000.00	11.9063	2,286,009.60
\$ / R 18/06/2018	Foreign Exchange Future	Buy	195	1,000	195,000.00	11.8253	2,305,933.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	196	1,000	196,000.00	11.8425	2,321,130.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.8657	2,373,140.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.8800	2,376,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.8680	2,373,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.8680	2,373,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.8657	2,373,140.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	235	1,000	235,000.00	11.8253	2,778,945.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	240	1,000	240,000.00	11.8253	2,838,072.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	280	1,000	280,000.00	11.8500	3,318,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	284	1,000	284,000.00	11.8302	3,359,776.80
\$ / R 18/06/2018	Foreign Exchange Future	Buy	300	1,000	300,000.00	11.8800	3,564,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	300	1,000	300,000.00	11.8615	3,558,450.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	300	1,000	300,000.00	11.8615	3,558,450.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	340	1,000	340,000.00	11.7602	3,998,468.00

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	340	1,000	340,000.00	11.7602		3,998,468.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	400	1,000	400,000.00	11.8876		4,755,040.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	400	1,000	400,000.00	11.8876		4,755,040.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	452	1,000	452,000.00	11.8425		5,352,810.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9183		5,959,150.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9068		5,953,400.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8472		5,923,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9000		5,950,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8165		5,908,250.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8875		5,943,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9016		5,950,800.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8215		5,910,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8898		5,944,900.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9190		5,959,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9190		5,959,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8903		5,945,150.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8472		5,923,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9190		5,959,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8903		5,945,150.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8898		5,944,900.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9000		5,950,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8720		5,936,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9068		5,953,400.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9190		5,959,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8272		5,913,600.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8270		5,913,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8300		5,915,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8364		5,918,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8184		5,909,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8720		5,936,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.9183		5,959,150.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	11.8184		5,909,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8875		5,943,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9016		5,950,800.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.9183		5,959,150.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	11.8165		5,908,250.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	600	1,000	600,000.00	11.8870		7,132,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	600	1,000	600,000.00	11.8870		7,132,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	800	1,000	800,000.00	11.9183		9,534,640.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	800	1,000	800,000.00	11.9183		9,534,640.00

\$ / R 18/06/2018	Foreign Exchange Future	Sell	846	1,000	846,000.00	11.8425	10,018,755.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	900	1,000	900,000.00	11.9183	10,726,470.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.8545	11,854,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.8545	11,854,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.8500	11,850,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.8528	11,852,800.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.9031	11,903,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	11.8528	11,852,800.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.9031	11,903,100.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	11.8213	11,821,300.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,049	1,000	1,049,000.00	11.8227	12,402,012.30
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,130	1,000	1,130,000.00	11.8300	13,367,900.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,130	1,000	1,130,000.00	11.8300	13,367,900.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,160	1,000	1,160,000.00	11.8253	13,717,348.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,223	1,000	1,223,000.00	11.8302	14,468,334.60
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,710	1,000	1,710,000.00	11.8928	20,336,688.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,710	1,000	1,710,000.00	11.8928	20,336,688.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,990	1,000	1,990,000.00	11.8227	23,527,173.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	2,140	1,000	2,140,000.00	11.8153	25,284,742.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	2,500	1,000	2,500,000.00	11.7968	29,492,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	3,000	1,000	3,000,000.00	11.8745	35,623,500.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	3,280	1,000	3,280,000.00	11.8227	38,778,456.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	3,900	1,000	3,900,000.00	11.8300	46,137,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	3,900	1,000	3,900,000.00	11.8300	46,137,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	4,000	1,000	4,000,000.00	11.8745	47,498,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	4,000	1,000	4,000,000.00	11.8100	47,240,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	6,500	1,000	6,500,000.00	11.9183	77,468,950.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	9,500	1,000	9,500,000.00	11.9183	113,223,850.00

**Total Futures**

**92,854**

**92,854,000.00**

**1,101,719,570.10**

**Total Options**

**Total \$ / R Foreign Exchange Future**

**92,854**

**92,854,000.00**

**1,101,719,570.10**

**Jun 2018 \$ / R MAXI**

\$ / R MAXI 18/06/2018	Foreign Exchange Future	Buy	5	100,000	500,000.00	11.7686	5,884,300.00
\$ / R MAXI 18/06/2018	Foreign Exchange Future	Sell	5	100,000	500,000.00	11.7686	5,884,300.00

**Total Futures**

**10**

**1,000,000.00**

**11,768,600.00**

**Total Options**

**Total \$ / R MAXI Foreign Exchange Future**

**10**

**1,000,000.00**

**11,768,600.00**

**Jun 2018 £ / R**



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	5	1,000	5,000.00	16.7657		83,828.50
£ / R 18/06/2018 Foreign Exchange Future		Buy	5	1,000	5,000.00	16.7657		83,828.50
<b>Total Futures</b>			<b>10</b>		<b>10,000.00</b>			<b>167,657.00</b>
<b>Total Options</b>								
<b>Total £ / R Foreign Exchange Future</b>			<b>10</b>		<b>10,000.00</b>			<b>167,657.00</b>
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<b>Jun 2018 ¥ / R</b>								
¥ / R 18/06/2018 Foreign Exchange Future		Buy	100	100,000	10,000,000.00	0.1127		1,127,000.00
¥ / R 18/06/2018 Foreign Exchange Future		Sell	100	100,000	10,000,000.00	0.1127		1,127,000.00
<b>Total Futures</b>			<b>200</b>		<b>20,000,000.00</b>			<b>2,254,000.00</b>
<b>Total Options</b>								
<b>Total ¥ / R Foreign Exchange Future</b>			<b>200</b>		<b>20,000,000.00</b>			<b>2,254,000.00</b>
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<b>Jun 2018 € / R</b>								
€ / R 18/06/2018 Foreign Exchange Future		Sell	40	1,000	40,000.00	14.7261		589,044.00
€ / R 18/06/2018 Foreign Exchange Future		Buy	40	1,000	40,000.00	14.7261		589,044.00
€ / R 18/06/2018 Foreign Exchange Future		Buy	50	1,000	50,000.00	14.8008		740,040.00
€ / R 18/06/2018 Foreign Exchange Future		Sell	50	1,000	50,000.00	14.8008		740,040.00
€ / R 18/06/2018 Foreign Exchange Future		Sell	70	1,000	70,000.00	14.7461		1,032,227.00
€ / R 18/06/2018 Foreign Exchange Future		Buy	70	1,000	70,000.00	14.7461		1,032,227.00
€ / R 18/06/2018 Foreign Exchange Future		Sell	250	1,000	250,000.00	14.7299		3,682,475.00
€ / R 18/06/2018 Foreign Exchange Future		Buy	250	1,000	250,000.00	14.7299		3,682,475.00
<b>Total Futures</b>			<b>820</b>		<b>820,000.00</b>			<b>12,087,572.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>820</b>		<b>820,000.00</b>			<b>12,087,572.00</b>
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<b>Jun 2018 AU\$ / R</b>								
AU\$ / R 18/06/2018 Foreign Exchange Future		Buy	6	1,000	6,000.00	9.0686		54,411.60
AU\$ / R 18/06/2018 Foreign Exchange Future		Sell	6	1,000	6,000.00	9.0686		54,411.60
AU\$ / R 18/06/2018 Foreign Exchange Future		Sell	9	1,000	9,000.00	9.0800		81,720.00
AU\$ / R 18/06/2018 Foreign Exchange Future		Buy	9	1,000	9,000.00	9.0800		81,720.00
AU\$ / R 18/06/2018 Foreign Exchange Future		Sell	150	1,000	150,000.00	9.0707		1,360,605.00

AU\$ / R 18/06/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	9.0707	1,360,605.00
AU\$ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	9.0707	2,267,675.00
AU\$ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	9.0707	2,267,675.00
<b>Total Futures</b>			<b>830</b>		<b>830,000.00</b>		<b>7,528,823.20</b>
<b>Total Options</b>							
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>830</b>		<b>830,000.00</b>		<b>7,528,823.20</b>

### Sep 2018 \$ / R

\$ / R 17/09/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.0312	12,031.20
\$ / R 17/09/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.0312	12,031.20
\$ / R 17/09/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.0400	60,200.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.0400	60,200.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	22	1,000	22,000.00	12.0500	265,100.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	22	1,000	22,000.00	12.0500	265,100.00
<b>Total Futures</b>			<b>56</b>		<b>56,000.00</b>		<b>674,662.40</b>
<b>Total Options</b>							
<b>Total \$ / R Foreign Exchange Future</b>			<b>56</b>		<b>56,000.00</b>		<b>674,662.40</b>

### Sep 2018 AU\$ / R

AU\$ / R 17/09/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	9.1807	1,377,105.00
AU\$ / R 17/09/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	9.1807	1,377,105.00
AU\$ / R 17/09/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	9.1810	2,295,250.00
AU\$ / R 17/09/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	9.1810	2,295,250.00
<b>Total Futures</b>			<b>800</b>		<b>800,000.00</b>		<b>7,344,710.00</b>
<b>Total Options</b>							
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>800</b>		<b>800,000.00</b>		<b>7,344,710.00</b>

### Dec 2018 AU\$ / R

AU\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.2920	929,200.00
AU\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.2920	929,200.00
AU\$ / R 14/12/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	9.2920	1,393,800.00
AU\$ / R 14/12/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	9.2920	1,393,800.00
AU\$ / R 14/12/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	9.2909	2,322,725.00
AU\$ / R 14/12/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	9.2909	2,322,725.00

