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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 16/02/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Feb 2018 \$ / R								
\$ / R 16/02/2018 Any day expiry		Sell	20,000	1,000	20,000,000.00	11.6438		232,876,000.00
\$ / R 16/02/2018 Any day expiry		Buy	20,000	1,000	20,000,000.00	11.6438		232,876,000.00
		Total Futures	40,000		40,000,000.00			465,752,000.00
		Total Options						
		Total \$ / R Any day expiry	40,000		40,000,000.00			465,752,000.00
Mar 2018 \$ / R								
\$ / R 19/03/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.7400		11,740.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.6871		11,687.10
\$ / R 19/03/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	11.6515		11,651.50
\$ / R 19/03/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	11.6871		11,687.10

\$ / R 19/03/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.6320	11,632.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.7400	11,740.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	11.6515	11,651.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	11.6320	11,632.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.6317	23,263.40
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.7113	23,422.60
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.6317	23,263.40
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.6874	23,374.80
\$ / R 19/03/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	11.7113	23,422.60
\$ / R 19/03/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	11.6874	23,374.80
\$ / R 19/03/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.6458	34,937.40
\$ / R 19/03/2018	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.6332	34,899.60
\$ / R 19/03/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	11.6332	34,899.60
\$ / R 19/03/2018	Foreign Exchange Future	Buy	3	1,000	3,000.00	11.6458	34,937.40
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6895	58,447.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7000	58,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6891	58,445.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.7020	58,510.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6618	58,309.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6891	58,445.50
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.7020	58,510.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6618	58,309.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6990	58,495.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	11.6895	58,447.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	11.6990	58,495.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.6525	69,915.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.6600	69,960.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.6600	69,960.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	6	1,000	6,000.00	11.6365	69,819.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.6525	69,915.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	6	1,000	6,000.00	11.6365	69,819.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	7	1,000	7,000.00	11.6515	81,560.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	7	1,000	7,000.00	11.6515	81,560.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	11.6408	116,408.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	11.6408	116,408.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	12	1,000	12,000.00	11.7199	140,638.80
\$ / R 19/03/2018	Foreign Exchange Future	Sell	12	1,000	12,000.00	11.6515	139,818.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	12	1,000	12,000.00	11.7199	140,638.80
\$ / R 19/03/2018	Foreign Exchange Future	Buy	12	1,000	12,000.00	11.6515	139,818.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	11.6473	174,709.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	11.6473	174,709.50
\$ / R 19/03/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	11.6800	233,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.7200	234,400.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6800	233,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	11.6351	232,702.00

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	Buy	20	1,000	20,000.00	11.6351		232,702.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	30	1,000	30,000.00	11.7224		351,672.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	30	1,000	30,000.00	11.6340		349,020.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.7224		351,672.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	11.6340		349,020.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.6380		581,900.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.6380		581,900.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.7000		585,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.7045		585,225.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	11.7000		585,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	11.7045		585,225.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	56	1,000	56,000.00	11.9197		667,503.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	56	1,000	56,000.00	11.9197		667,503.20
\$ / R 19/03/2018	Foreign Exchange Future	Sell	64	1,000	64,000.00	11.6711		746,950.40
\$ / R 19/03/2018	Foreign Exchange Future	Sell	64	1,000	64,000.00	11.7136		749,670.40
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.7000		1,170,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.7000		1,170,000.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	11.6538		1,165,380.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.6538		1,165,380.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	11.6420		1,164,200.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	11.7300		1,759,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	11.7300		1,759,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	11.7323		1,759,845.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	11.7323		1,759,845.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	11.6630		1,749,450.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	192	1,000	192,000.00	11.6682		2,240,294.40
\$ / R 19/03/2018	Foreign Exchange Future	Sell	197	1,000	197,000.00	11.7198		2,308,800.60
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.7117		2,342,340.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.6230		2,324,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	11.7117		2,342,340.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	11.6230		2,324,600.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	240	1,000	240,000.00	11.7240		2,813,760.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	240	1,000	240,000.00	11.7180		2,812,320.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	240	1,000	240,000.00	11.7240		2,813,760.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	11.7380		2,934,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	11.6380		2,909,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	11.7380		2,934,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	11.7380		2,934,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	11.6380		2,909,500.00
\$ / R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	11.6380		2,909,500.00

\$ / R 19/03/2018	Foreign Exchange Future		Buy	250	1,000	250,000.00	11.6380	2,909,500.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	250	1,000	250,000.00	11.7380	2,934,500.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	250	1,000	250,000.00	11.6546	2,913,650.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	260	1,000	260,000.00	11.7052	3,043,352.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	260	1,000	260,000.00	11.7508	3,055,208.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	260	1,000	260,000.00	11.7052	3,043,352.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	260	1,000	260,000.00	11.7508	3,055,208.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	300	1,000	300,000.00	11.7226	3,516,780.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	300	1,000	300,000.00	11.7226	3,516,780.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	360	1,000	360,000.00	11.6979	4,211,244.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	360	1,000	360,000.00	11.6979	4,211,244.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	400	1,000	400,000.00	11.7380	4,695,200.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	400	1,000	400,000.00	11.7380	4,695,200.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	400	1,000	400,000.00	11.6380	4,655,200.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	400	1,000	400,000.00	11.7380	4,695,200.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	400	1,000	400,000.00	11.7380	4,695,200.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	400	1,000	400,000.00	11.6380	4,655,200.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	400	1,000	400,000.00	11.6710	4,668,400.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	400	1,000	400,000.00	11.6710	4,668,400.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	400	1,000	400,000.00	11.7226	4,689,040.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	400	1,000	400,000.00	11.7226	4,689,040.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	427	1,000	427,000.00	11.7050	4,998,035.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	427	1,000	427,000.00	11.6900	4,991,630.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	427	1,000	427,000.00	11.6900	4,991,630.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	450	1,000	450,000.00	11.7380	5,282,100.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	450	1,000	450,000.00	11.6380	5,237,100.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	450	1,000	450,000.00	11.6380	5,237,100.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	450	1,000	450,000.00	11.7380	5,282,100.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	450	1,000	450,000.00	11.6380	5,237,100.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	450	1,000	450,000.00	11.6380	5,237,100.00	
\$ / R 19/03/2018	Foreign Exchange Future	P	11.67	Sell	470	1,000	470,000.00	186.6400	87,720,800.00
\$ / R 19/03/2018	Foreign Exchange Future		Buy	480	1,000	480,000.00	11.7220	5,626,560.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	480	1,000	480,000.00	11.7280	5,629,440.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	480	1,000	480,000.00	11.7220	5,626,560.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	480	1,000	480,000.00	11.7200	5,625,600.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	495	1,000	495,000.00	11.7000	5,791,500.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.6487	5,824,350.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.6950	5,847,500.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.7223	5,861,150.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.6487	5,824,350.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.6950	5,847,500.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.7058	5,852,900.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.6627	5,831,350.00	
\$ / R 19/03/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	11.6437	5,821,850.00	
\$ / R 19/03/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	11.7058	5,852,900.00	

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	500	1,000	500,000.00	11.6627		5,831,350.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	500	1,000	500,000.00	11.7223		5,861,150.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	600	1,000	600,000.00	11.6370		6,982,200.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	600	1,000	600,000.00	11.6370		6,982,200.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	697	1,000	697,000.00	11.7199		8,168,770.30
\$ / R 19/03/2018 Foreign Exchange Future	P	11.67 Sell	820	1,000	820,000.00	186.6400		153,044,800.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	11.7316		11,731,600.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	11.7316		11,731,600.00
\$ / R 19/03/2018 Foreign Exchange Future	P	11.67 Sell	1,210	1,000	1,210,000.00	186.6400		225,834,400.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	11.6294		34,888,200.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	3,000	1,000	3,000,000.00	11.6294		34,888,200.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	3,250	1,000	3,250,000.00	11.7380		38,148,500.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	3,250	1,000	3,250,000.00	11.7380		38,148,500.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	3,250	1,000	3,250,000.00	11.6380		37,823,500.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	3,250	1,000	3,250,000.00	11.6380		37,823,500.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	3,750	1,000	3,750,000.00	11.6836		43,813,500.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	3,750	1,000	3,750,000.00	11.6716		43,768,500.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	3,750	1,000	3,750,000.00	11.6836		43,813,500.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	11.6534		58,267,000.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	11.6690		58,345,000.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	11.6534		58,267,000.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	11.6690		58,345,000.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	5,360	1,000	5,360,000.00	11.6740		62,572,640.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	5,360	1,000	5,360,000.00	11.6740		62,572,640.00
\$ / R 19/03/2018 Foreign Exchange Future	P	11.67 Sell	7,500	1,000	7,500,000.00	186.6400		1,399,800,000.00
\$ / R 19/03/2018 Foreign Exchange Future	P	11.67 Buy	10,000	1,000	10,000,000.00	191.6400		1,916,400,000.00
\$ / R 19/03/2018 Foreign Exchange Future	P	11.67 Buy	10,000	1,000	10,000,000.00	186.6400		1,866,400,000.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	12,500	1,000	12,500,000.00	11.6280		145,350,000.00
\$ / R 19/03/2018 Foreign Exchange Future		Sell	12,500	1,000	12,500,000.00	11.6280		145,350,000.00
\$ / R 19/03/2018 Foreign Exchange Future		Buy	20,000	1,000	20,000,000.00	11.8244		236,488,000.00
Total Futures			134,527		134,527,000.00			1,572,660,321.90
Total Options			30,000		30,000,000			5,649,200,000.00
Total \$ / R Foreign Exchange Future			164,527		164,527,000.00			7,221,860,321.90

Mar 2018 \$ / R MAXI

\$ / R MAXI 19/03/2018 Foreign Exchange Future		Sell	2	100,000	200,000.00	11.7223		2,344,460.00
\$ / R MAXI 19/03/2018 Foreign Exchange Future		Buy	2	100,000	200,000.00	11.7223		2,344,460.00

Total Futures	4	400,000.00	4,688,920.00
Total Options			
Total \$ / R MAXI Foreign Exchange Future	4	400,000.00	4,688,920.00

Mar 2018 £ / R

£ / R 19/03/2018 Foreign Exchange Future	Buy	4	1,000	4,000.00	16.4466	65,786.40
£ / R 19/03/2018 Foreign Exchange Future	Sell	4	1,000	4,000.00	16.4605	65,842.00
£ / R 19/03/2018 Foreign Exchange Future	Sell	4	1,000	4,000.00	16.4466	65,786.40
£ / R 19/03/2018 Foreign Exchange Future	Buy	4	1,000	4,000.00	16.4605	65,842.00
£ / R 19/03/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	16.4685	82,342.50
£ / R 19/03/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	16.4685	82,342.50
£ / R 19/03/2018 Foreign Exchange Future	Buy	250	1,000	250,000.00	16.4679	4,116,975.00
£ / R 19/03/2018 Foreign Exchange Future	Sell	250	1,000	250,000.00	16.4672	4,116,800.00
£ / R 19/03/2018 Foreign Exchange Future	Sell	250	1,000	250,000.00	16.4679	4,116,975.00
£ / R 19/03/2018 Foreign Exchange Future	Buy	250	1,000	250,000.00	16.4672	4,116,800.00
Total Futures		1,026		1,026,000.00		16,895,491.80
Total Options						
Total £ / R Foreign Exchange Future		1,026		1,026,000.00		16,895,491.80

Mar 2018 € / R

€ / R 19/03/2018 Foreign Exchange Future	Sell	4	1,000	4,000.00	14.6020	58,408.00
€ / R 19/03/2018 Foreign Exchange Future	Buy	4	1,000	4,000.00	14.6020	58,408.00
€ / R 19/03/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.6360	73,180.00
€ / R 19/03/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.6360	73,180.00
€ / R 19/03/2018 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.6499	73,249.50
€ / R 19/03/2018 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.6499	73,249.50
€ / R 19/03/2018 Foreign Exchange Future	Buy	25	1,000	25,000.00	14.6450	366,125.00
€ / R 19/03/2018 Foreign Exchange Future	Sell	25	1,000	25,000.00	14.6450	366,125.00
€ / R 19/03/2018 Foreign Exchange Future	Buy	67	1,000	67,000.00	14.6245	979,841.50
€ / R 19/03/2018 Foreign Exchange Future	Buy	175	1,000	175,000.00	14.6245	2,559,287.50
€ / R 19/03/2018 Foreign Exchange Future	Buy	250	1,000	250,000.00	14.6296	3,657,400.00
€ / R 19/03/2018 Foreign Exchange Future	Buy	250	1,000	250,000.00	14.6275	3,656,875.00
€ / R 19/03/2018 Foreign Exchange Future	Sell	250	1,000	250,000.00	14.6296	3,657,400.00
€ / R 19/03/2018 Foreign Exchange Future	Sell	250	1,000	250,000.00	14.6275	3,656,875.00
€ / R 19/03/2018 Foreign Exchange Future	Sell	289	1,000	289,000.00	14.6245	4,226,480.50
€ / R 19/03/2018 Foreign Exchange Future	Buy	289	1,000	289,000.00	14.6245	4,226,480.50
€ / R 19/03/2018 Foreign Exchange Future	Buy	365	1,000	365,000.00	14.6245	5,337,942.50
€ / R 19/03/2018 Foreign Exchange Future	Sell	420	1,000	420,000.00	14.6337	6,146,154.00
€ / R 19/03/2018 Foreign Exchange Future	Buy	420	1,000	420,000.00	14.6337	6,146,154.00
€ / R 19/03/2018 Foreign Exchange Future	Buy	465	1,000	465,000.00	14.6245	6,800,392.50

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	P	14.62 Sell	470	1,000	470,000.00	217.0100		101,994,700.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	14.6068		7,303,400.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	500	1,000	500,000.00	14.6068		7,303,400.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	500	1,000	500,000.00	14.6168		7,308,400.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	540	1,000	540,000.00	14.6245		7,897,230.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	605	1,000	605,000.00	14.6245		8,847,822.50
€ / R 19/03/2018	Foreign Exchange Future	P	14.62 Sell	820	1,000	820,000.00	217.0100		177,948,200.00
€ / R 19/03/2018	Foreign Exchange Future	P	14.62 Sell	1,210	1,000	1,210,000.00	217.0100		262,582,100.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	1,334	1,000	1,334,000.00	14.6245		19,509,083.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	2,500	1,000	2,500,000.00	14.6210		36,552,500.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	2,500	1,000	2,500,000.00	14.6210		36,552,500.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	3,551	1,000	3,551,000.00	14.6245		51,931,599.50
€ / R 19/03/2018	Foreign Exchange Future		Sell	3,840	1,000	3,840,000.00	14.6185		56,135,040.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	14.6175		73,087,500.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	14.6175		73,087,500.00
€ / R 19/03/2018	Foreign Exchange Future		Buy	5,420	1,000	5,420,000.00	14.6225		79,253,950.00
€ / R 19/03/2018	Foreign Exchange Future		Sell	5,420	1,000	5,420,000.00	14.6225		79,253,950.00
€ / R 19/03/2018	Foreign Exchange Future	P	14.62 Sell	7,500	1,000	7,500,000.00	217.0100		1,627,575,000.00
€ / R 19/03/2018	Foreign Exchange Future	P	14.62 Buy	10,000	1,000	10,000,000.00	225.5100		2,255,100,000.00
€ / R 19/03/2018	Foreign Exchange Future	P	14.62 Buy	10,000	1,000	10,000,000.00	217.0100		2,170,100,000.00
	Total Futures			40,778		40,778,000.00			596,217,083.00
	Total Options			30,000		30,000,000			6,595,300,000.00
	Total € / R Foreign Exchange Future			70,778		70,778,000.00			7,191,517,083.00

Mar 2018 AU\$ / R

AU\$ / R 19/03/2018	Foreign Exchange Future		Sell	250	1,000	250,000.00	9.2884		2,322,100.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Sell	250	1,000	250,000.00	9.3074		2,326,850.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Buy	250	1,000	250,000.00	9.3063		2,326,575.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Sell	250	1,000	250,000.00	9.2982		2,324,550.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Buy	250	1,000	250,000.00	9.2982		2,324,550.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Sell	250	1,000	250,000.00	9.3011		2,325,275.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Buy	250	1,000	250,000.00	9.2884		2,322,100.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Buy	250	1,000	250,000.00	9.3074		2,326,850.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Sell	250	1,000	250,000.00	9.3063		2,326,575.00
AU\$ / R 19/03/2018	Foreign Exchange Future		Buy	250	1,000	250,000.00	9.3011		2,325,275.00

Total Futures	2,500	2,500,000.00	23,250,700.00
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Total Options

Total AU\$ / R Foreign Exchange Future	2,500	2,500,000.00	23,250,700.00
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Mar 2018 CAD/ R

CAD/ R 19/03/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	9.3696	468,480.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	9.3696	468,480.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.3596	935,960.00
CAD/ R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.3702	937,020.00
CAD/ R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.3456	934,560.00
CAD/ R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.3696	936,960.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.3549	935,490.00
CAD/ R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.3596	935,960.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.3702	937,020.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.3696	936,960.00
CAD/ R 19/03/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	9.3549	935,490.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	9.3456	934,560.00
CAD/ R 19/03/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	9.3585	1,403,775.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	9.3585	1,403,775.00
CAD/ R 19/03/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	9.3560	2,339,000.00
CAD/ R 19/03/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	9.3560	2,339,000.00

Total Futures	1,900	1,900,000.00	17,782,490.00
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Total Options

Total CAD/ R Foreign Exchange Future	1,900	1,900,000.00	17,782,490.00
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Mar 2018 QUANTO € / \$

QUANTO € / \$ 19/03/2018	Foreign Exchange Future	Buy	10	10,000	100,000.00	1.2558	125,580.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future	Sell	10	10,000	100,000.00	1.2558	125,580.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future	Buy	2,320	10,000	23,200,000.00	1.2577	29,178,640.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future	Sell	2,320	10,000	23,200,000.00	1.2502	29,004,640.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future	Buy	2,320	10,000	23,200,000.00	1.2502	29,004,640.00
QUANTO € / \$ 19/03/2018	Foreign Exchange Future	Sell	2,320	10,000	23,200,000.00	1.2577	29,178,640.00

Total Futures	9,300	93,000,000.00	116,617,720.00
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Total Options

Total QUANTO € / \$ Foreign Exchange Future	9,300	93,000,000.00	116,617,720.00
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Mar 2018 R / ¥EN

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount	
R / ¥EN 19/03/2018 Foreign Exchange Future	C	9.07 Sell	555	10,000	5,550,000.00	1519.0400	0.1096	166.4488	923,790,884.40
R / ¥EN 19/03/2018 Foreign Exchange Future	C	9.07 Sell	954	10,000	9,540,000.00	1519.0400	0.1096	166.4488	1,587,921,628.32
R / ¥EN 19/03/2018 Foreign Exchange Future	C	9.07 Sell	1,421	10,000	14,210,000.00	1519.0400	0.1096	166.4488	2,365,237,561.68
R / ¥EN 19/03/2018 Foreign Exchange Future	C	9.07 Sell	8,770	10,000	87,700,000.00	1519.0400	0.1096	166.4488	14,597,560,461.60
R / ¥EN 19/03/2018 Foreign Exchange Future	C	9.07 Buy	11,700	10,000	117,000,000.00	1564.0400	0.1096	171.3797	20,051,422,911.00
R / ¥EN 19/03/2018 Foreign Exchange Future	C	9.07 Buy	11,700	10,000	117,000,000.00	1519.0400	0.1096	166.4488	19,474,510,536.00
Total Futures			0		0.00				0.00
Total Options			35,100		351,000,000				59,000,443,983.00
Total R / ¥EN Foreign Exchange Future			35,100		351,000,000.00				59,000,443,983.00

Jun 2018 \$ / R

\$ / R 18/06/2018 Foreign Exchange Future	Buy		3	1,000	3,000.00	11.8320		35,496.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy		3	1,000	3,000.00	11.7994		35,398.20
\$ / R 18/06/2018 Foreign Exchange Future	Sell		3	1,000	3,000.00	11.7994		35,398.20
\$ / R 18/06/2018 Foreign Exchange Future	Sell		3	1,000	3,000.00	11.8320		35,496.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell		5	1,000	5,000.00	11.8480		59,240.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy		5	1,000	5,000.00	11.8231		59,115.50
\$ / R 18/06/2018 Foreign Exchange Future	Buy		5	1,000	5,000.00	11.8480		59,240.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell		6	1,000	6,000.00	11.8400		71,040.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy		6	1,000	6,000.00	11.8400		71,040.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell		10	1,000	10,000.00	11.7962		117,962.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy		10	1,000	10,000.00	11.7900		117,900.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy		10	1,000	10,000.00	11.7962		117,962.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell		10	1,000	10,000.00	11.7971		117,971.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy		10	1,000	10,000.00	11.7971		117,971.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell		15	1,000	15,000.00	11.8010		177,015.00
\$ / R 18/06/2018 Foreign Exchange Future	Buy		15	1,000	15,000.00	11.7825		176,737.50
\$ / R 18/06/2018 Foreign Exchange Future	Sell		15	1,000	15,000.00	11.7825		176,737.50
\$ / R 18/06/2018 Foreign Exchange Future	Buy		250	1,000	250,000.00	11.8103		2,952,575.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell		250	1,000	250,000.00	11.8103		2,952,575.00
\$ / R 18/06/2018 Foreign Exchange Future	Sell		345	1,000	345,000.00	11.8025		4,071,862.50
\$ / R 18/06/2018 Foreign Exchange Future	Buy		345	1,000	345,000.00	11.8025		4,071,862.50

	Total Futures		1,324		1,324,000.00		15,630,594.90
	Total Options						
	Total \$ / R Foreign Exchange Future		1,324		1,324,000.00		15,630,594.90

Jun 2018 AU\$ / R

AU\$ / R 18/06/2018 Foreign Exchange Future	Buy	250	1,000	250,000.00	9.4248	2,356,200.00
AU\$ / R 18/06/2018 Foreign Exchange Future	Sell	250	1,000	250,000.00	9.4248	2,356,200.00
	Total Futures	500		500,000.00		4,712,400.00
	Total Options					
	Total AU\$ / R Foreign Exchange Future	500		500,000.00		4,712,400.00

Sep 2018 \$ / R

\$ / R 17/09/2018 Foreign Exchange Future	Sell	3	1,000	3,000.00	11.9200	35,760.00
\$ / R 17/09/2018 Foreign Exchange Future	Buy	3	1,000	3,000.00	11.9200	35,760.00
\$ / R 17/09/2018 Foreign Exchange Future	Sell	6	1,000	6,000.00	11.9300	71,580.00
\$ / R 17/09/2018 Foreign Exchange Future	Buy	6	1,000	6,000.00	11.9300	71,580.00
	Total Futures	18		18,000.00		214,680.00
	Total Options					
	Total \$ / R Foreign Exchange Future	18		18,000.00		214,680.00

Mar 2019 \$ / R

\$ / R 18/03/2019 Foreign Exchange Future	Buy	50	1,000	50,000.00	12.1822	609,110.00
\$ / R 18/03/2019 Foreign Exchange Future	Sell	50	1,000	50,000.00	12.1822	609,110.00
	Total Futures	100		100,000.00		1,218,220.00
	Total Options					
	Total \$ / R Foreign Exchange Future	100		100,000.00		1,218,220.00

Mar 2019 € / R

€ / R 18/03/2019 Foreign Exchange Future	Sell	67	1,000	67,000.00	14.6245	979,841.50
€ / R 18/03/2019 Foreign Exchange Future	Buy	67	1,000	67,000.00	14.6245	979,841.50
€ / R 18/03/2019 Foreign Exchange Future	Sell	175	1,000	175,000.00	14.6245	2,559,287.50
€ / R 18/03/2019 Foreign Exchange Future	Buy	175	1,000	175,000.00	14.6245	2,559,287.50
€ / R 18/03/2019 Foreign Exchange Future	Buy	289	1,000	289,000.00	14.6245	4,226,480.50
€ / R 18/03/2019 Foreign Exchange Future	Sell	289	1,000	289,000.00	14.6245	4,226,480.50

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
€ / R 18/03/2019 Foreign Exchange Future		Sell	289	1,000	289,000.00	14.6285		4,227,636.50
€ / R 18/03/2019 Foreign Exchange Future		Buy	289	1,000	289,000.00	14.6285		4,227,636.50
€ / R 18/03/2019 Foreign Exchange Future		Sell	289	1,000	289,000.00	14.6245		4,226,480.50
€ / R 18/03/2019 Foreign Exchange Future		Sell	365	1,000	365,000.00	14.6245		5,337,942.50
€ / R 18/03/2019 Foreign Exchange Future		Buy	365	1,000	365,000.00	14.6245		5,337,942.50
€ / R 18/03/2019 Foreign Exchange Future		Sell	465	1,000	465,000.00	14.6245		6,800,392.50
€ / R 18/03/2019 Foreign Exchange Future		Buy	465	1,000	465,000.00	14.6245		6,800,392.50
€ / R 18/03/2019 Foreign Exchange Future		Sell	540	1,000	540,000.00	14.6245		7,897,230.00
€ / R 18/03/2019 Foreign Exchange Future		Buy	540	1,000	540,000.00	14.6245		7,897,230.00
€ / R 18/03/2019 Foreign Exchange Future		Sell	605	1,000	605,000.00	14.6245		8,847,822.50
€ / R 18/03/2019 Foreign Exchange Future		Buy	605	1,000	605,000.00	14.6245		8,847,822.50
€ / R 18/03/2019 Foreign Exchange Future		Sell	1,334	1,000	1,334,000.00	14.6245		19,509,083.00
€ / R 18/03/2019 Foreign Exchange Future		Buy	1,334	1,000	1,334,000.00	14.6245		19,509,083.00
€ / R 18/03/2019 Foreign Exchange Future		Buy	3,551	1,000	3,551,000.00	14.6245		51,931,599.50
€ / R 18/03/2019 Foreign Exchange Future		Sell	3,551	1,000	3,551,000.00	14.6245		51,931,599.50
€ / R 18/03/2019 Foreign Exchange Future		Buy	3,840	1,000	3,840,000.00	14.6185		56,135,040.00
€ / R 18/03/2019 Foreign Exchange Future		Sell	3,840	1,000	3,840,000.00	14.6185		56,135,040.00
		Total Futures	23,329		23,329,000.00			341,131,192.50
		Total Options						
		Total € / R Foreign Exchange Future	23,329		23,329,000.00			341,131,192.50
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Total Futures			255,306		339,402,000.00			3 176 771 814.10
Total Options			95,100		411,000,000.00			71 244 943 983.00
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Grand Total for Currency Future Detailed Turnover			350,406		750,402,000.00			74 421 715 797.10