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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 28/05/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
May 2018 \$ / R								
\$ / R 29/05/2018	Any day expiry	Buy	2,500	1,000	2,500,000.00	12.4371		31,092,750.00
\$ / R 29/05/2018	Any day expiry	Sell	2,500	1,000	2,500,000.00	12.4371		31,092,750.00
\$ / R 29/05/2018	Any day expiry	Buy	2,500	1,000	2,500,000.00	12.4371		31,092,750.00
\$ / R 29/05/2018	Any day expiry	Sell	2,500	1,000	2,500,000.00	12.4371		31,092,750.00
\$ / R 29/05/2018	Any day expiry	Sell	4,000	1,000	4,000,000.00	12.4371		49,748,400.00
\$ / R 29/05/2018	Any day expiry	Buy	4,000	1,000	4,000,000.00	12.4371		49,748,400.00
\$ / R 29/05/2018	Any day expiry	Buy	4,000	1,000	4,000,000.00	12.4371		49,748,400.00
\$ / R 29/05/2018	Any day expiry	Sell	4,000	1,000	4,000,000.00	12.4371		49,748,400.00
\$ / R 29/05/2018	Any day expiry	Sell	4,500	1,000	4,500,000.00	12.4371		55,966,950.00
\$ / R 29/05/2018	Any day expiry	Buy	4,500	1,000	4,500,000.00	12.4371		55,966,950.00
\$ / R 29/05/2018	Any day expiry	Sell	32,500	1,000	32,500,000.00	12.4371		404,205,750.00
\$ / R 29/05/2018	Any day expiry	Buy	32,500	1,000	32,500,000.00	12.4371		404,205,750.00

Total Futures

100,000

100,000,000.00

1,243,710,000.00

Total Options

Total \$ / R Any day expiry

100,000

100,000,000.00

1,243,710,000.00

Jun 2018 \$ / R

\$ / R 18/06/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.5071	12,507.10
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.5049	12,504.90
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.4963	12,496.30
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.5071	12,507.10
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	12.5187	12,518.70
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.5049	12,504.90
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.4963	12,496.30
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	12.5187	12,518.70
\$ / R 18/06/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	12.4893	37,467.90
\$ / R 18/06/2018	Foreign Exchange Future	Buy	3	1,000	3,000.00	12.4893	37,467.90
\$ / R 18/06/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	12.4750	62,375.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	12.4750	62,375.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4918	124,918.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4854	124,854.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.5340	125,340.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4865	124,865.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4855	124,855.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4918	124,918.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4854	124,854.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	12.4855	124,855.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	12.4865	124,865.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	12	1,000	12,000.00	12.4794	149,752.80
\$ / R 18/06/2018	Foreign Exchange Future	Buy	12	1,000	12,000.00	12.4794	149,752.80
\$ / R 18/06/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.4839	187,258.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.4839	187,258.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	12.4740	187,110.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	12.4740	187,110.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	19	1,000	19,000.00	12.4816	237,150.40
\$ / R 18/06/2018	Foreign Exchange Future	Buy	19	1,000	19,000.00	12.4816	237,150.40
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.4854	249,708.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.5340	250,680.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	12.5340	250,680.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	12.4854	249,708.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4605	311,512.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4800	312,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4945	312,362.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4945	312,362.50

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	Sell	25	1,000	25,000.00	12.4750		311,875.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	12.4700		311,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4605		311,512.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4700		311,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4750		311,875.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	12.4800		312,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.5340		376,020.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	12.5340		376,020.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	12.4737		436,579.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	35	1,000	35,000.00	12.4677		436,369.50
\$ / R 18/06/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	12.4677		436,369.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.4850		624,250.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	12.4750		623,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.4750		623,750.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	12.4850		624,250.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	75	1,000	75,000.00	12.4810		936,075.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	75	1,000	75,000.00	12.4825		936,187.50
\$ / R 18/06/2018	Foreign Exchange Future	Sell	110	1,000	110,000.00	12.5340		1,378,740.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	125	1,000	125,000.00	12.4906		1,561,325.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	125	1,000	125,000.00	12.4906		1,561,325.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	12.4818		1,872,270.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	192	1,000	192,000.00	12.4785		2,395,872.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	192	1,000	192,000.00	12.4785		2,395,872.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	12.4752		3,118,800.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	12.4752		3,118,800.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	400	1,000	400,000.00	12.4805		4,992,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	400	1,000	400,000.00	12.4805		4,992,200.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4711		6,235,550.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4840		6,242,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4860		6,243,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4840		6,242,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	12.4711		6,235,550.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4860		6,243,000.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	12.4761		6,238,050.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	12.4887		12,488,700.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	12.4887		12,488,700.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,360	1,000	1,360,000.00	12.5452		17,061,472.00
\$ / R 18/06/2018	Foreign Exchange Future	Sell	1,940	1,000	1,940,000.00	12.5452		24,337,688.00
\$ / R 18/06/2018	Foreign Exchange Future	Buy	3,300	1,000	3,300,000.00	12.5452		41,399,160.00

Total Futures			15,375		15,375,000.00		192,338,278.20	
Total Options								
Total \$ / R Foreign Exchange Future			15,375		15,375,000.00		192,338,278.20	

Jun 2018 £ / R								
£ / R 18/06/2018	Foreign Exchange Future	Buy	5,238	1,000	5,238,000.00	16.6312	87,114,225.60	
£ / R 18/06/2018	Foreign Exchange Future	Sell	5,238	1,000	5,238,000.00	16.6312	87,114,225.60	
Total Futures			10,476		10,476,000.00		174,228,451.20	
Total Options								
Total £ / R Foreign Exchange Future			10,476		10,476,000.00		174,228,451.20	

Jun 2018 € / R								
€ / R 18/06/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.5267	14,526.70	
€ / R 18/06/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.5267	14,526.70	
€ / R 18/06/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.5246	29,049.20	
€ / R 18/06/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.5246	29,049.20	
€ / R 18/06/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	14.5202	508,207.00	
€ / R 18/06/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	14.5142	507,997.00	
€ / R 18/06/2018	Foreign Exchange Future	Sell	35	1,000	35,000.00	14.5142	507,997.00	
Total Futures			111		111,000.00		1,611,352.80	
Total Options								
Total € / R Foreign Exchange Future			111		111,000.00		1,611,352.80	

Jun 2018 QUANTO € / \$								
QUANTO € / \$ 18/06/2018	Foreign Exchange Future	Sell	10	10,000	100,000.00	1.1645	116,450.00	
QUANTO € / \$ 18/06/2018	Foreign Exchange Future	Buy	10	10,000	100,000.00	1.1645	116,450.00	
Total Futures			20		200,000.00		232,900.00	
Total Options								
Total QUANTO € / \$ Foreign Exchange Future			20		200,000.00		232,900.00	

Jun 2018 \$ / R								
\$ / R 29/06/2018	Any day expiry	C	12.52 Buy	109	1,000	109,000.00	198.1700	21,600,530.00
\$ / R 29/06/2018	Any day expiry	C	12.52 Sell	109	1,000	109,000.00	198.1700	21,600,530.00
\$ / R 29/06/2018	Any day expiry	P	12.44 Sell	109	1,000	109,000.00	197.9900	21,580,910.00

Contract		Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 29/06/2018	Any day expiry	P	12.44 Buy	109	1,000	109,000.00	197.9900		21,580,910.00
\$ / R 29/06/2018	Any day expiry	C	12.85 Buy	500	1,000	500,000.00	100.6500		50,325,000.00
\$ / R 29/06/2018	Any day expiry	C	12.55 Sell	500	1,000	500,000.00	213.1400		106,570,000.00
\$ / R 29/06/2018	Any day expiry	C	12.55 Buy	500	1,000	500,000.00	213.1400		106,570,000.00
\$ / R 29/06/2018	Any day expiry	C	12.85 Sell	500	1,000	500,000.00	100.6500		50,325,000.00
\$ / R 29/06/2018	Any day expiry	P	12.22 Buy	500	1,000	500,000.00	112.5400		56,270,000.00
\$ / R 29/06/2018	Any day expiry	C	12.56 Buy	635	1,000	635,000.00	197.0700		125,139,450.00
\$ / R 29/06/2018	Any day expiry	P	12.45 Sell	635	1,000	635,000.00	197.2700		125,266,450.00
\$ / R 29/06/2018	Any day expiry	P	12.45 Buy	635	1,000	635,000.00	197.2700		125,266,450.00
Total Futures				0		0.00			0.00
Total Options				4,841		4,841,000			832,095,230.00
Total \$ / R Any day expiry				4,841		4,841,000.00			832,095,230.00

Sep 2018 \$ / R

\$ / R 17/09/2018	Foreign Exchange Future		Sell	1	1,000	1,000.00	12.6380		12,638.00
\$ / R 17/09/2018	Foreign Exchange Future		Buy	1	1,000	1,000.00	12.6380		12,638.00
\$ / R 17/09/2018	Foreign Exchange Future		Buy	25	1,000	25,000.00	12.6105		315,262.50
\$ / R 17/09/2018	Foreign Exchange Future		Sell	25	1,000	25,000.00	12.6105		315,262.50
\$ / R 17/09/2018	Foreign Exchange Future		Buy	30	1,000	30,000.00	12.6350		379,050.00
\$ / R 17/09/2018	Foreign Exchange Future		Sell	30	1,000	30,000.00	12.6350		379,050.00
\$ / R 17/09/2018	Foreign Exchange Future		Sell	100	1,000	100,000.00	12.6162		1,261,620.00
\$ / R 17/09/2018	Foreign Exchange Future		Buy	100	1,000	100,000.00	12.6162		1,261,620.00
\$ / R 17/09/2018	Foreign Exchange Future		Sell	200	1,000	200,000.00	12.6214		2,524,280.00
\$ / R 17/09/2018	Foreign Exchange Future		Buy	200	1,000	200,000.00	12.6214		2,524,280.00
\$ / R 17/09/2018	Foreign Exchange Future		Sell	300	1,000	300,000.00	12.6277		3,788,310.00
\$ / R 17/09/2018	Foreign Exchange Future		Buy	300	1,000	300,000.00	12.6277		3,788,310.00
Total Futures				1,312		1,312,000.00			16,562,321.00
Total Options									
Total \$ / R Foreign Exchange Future				1,312		1,312,000.00			16,562,321.00

Sep 2018 € / R

€ / R 17/09/2018	Foreign Exchange Future		Sell	17	1,000	17,000.00	14.8245		252,016.50
€ / R 17/09/2018	Foreign Exchange Future		Buy	17	1,000	17,000.00	14.8245		252,016.50
€ / R 17/09/2018	Foreign Exchange Future		Buy	30	1,000	30,000.00	14.8443		445,329.00
€ / R 17/09/2018	Foreign Exchange Future		Sell	30	1,000	30,000.00	14.8443		445,329.00

Total Futures	94		94,000.00		1,394,691.00	
Total Options						
Total € / R Foreign Exchange Future	94		94,000.00		1,394,691.00	

Dec 2018 \$ / R						
\$ / R 14/12/2018 Foreign Exchange Future	Buy	247	1,000	247,000.00	12.7886	3,158,784.20
\$ / R 14/12/2018 Foreign Exchange Future	Sell	247	1,000	247,000.00	12.7886	3,158,784.20
Total Futures		494		494,000.00		6,317,568.40
Total Options						
Total \$ / R Foreign Exchange Future		494		494,000.00		6,317,568.40

Total Futures		127,882		128,062,000.00		1 636 395 562.60
Total Options		4,841		4,841,000.00		832 095 230.00
Grand Total for Currency Future Detailed Turnover		132,723		132,903,000.00		2 468 490 792.60