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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 30/07/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Aug 2018 \$ / R								
\$ / R 15/08/2018 Any day expiry		Sell	42	1,000	42,000.00	13.1925		554,085.00
\$ / R 15/08/2018 Any day expiry		Buy	42	1,000	42,000.00	13.1925		554,085.00
		Total Futures	84		84,000.00			1,108,170.00
		Total Options						
		Total \$ / R Any day expiry	84		84,000.00			1,108,170.00

Sep 2018 \$ / R

\$ / R 17/09/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.2733		13,273.30
\$ / R 17/09/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.2375		13,237.50
\$ / R 17/09/2018 Foreign Exchange Future		Sell	1	1,000	1,000.00	13.2733		13,273.30
\$ / R 17/09/2018 Foreign Exchange Future		Buy	1	1,000	1,000.00	13.2375		13,237.50

\$ / R 17/09/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.2550	26,510.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.2550	26,510.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.2300	26,460.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.2258	52,903.20
\$ / R 17/09/2018	Foreign Exchange Future	Buy	4	1,000	4,000.00	13.2258	52,903.20
\$ / R 17/09/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2289	66,144.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.2888	66,444.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.2300	66,150.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	7	1,000	7,000.00	13.2300	92,610.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	9	1,000	9,000.00	13.2720	119,448.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	9	1,000	9,000.00	13.2720	119,448.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	13.2200	132,200.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2200	132,200.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	13.2700	132,700.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.3013	199,519.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	13.2500	198,750.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	15	1,000	15,000.00	13.3013	199,519.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	18	1,000	18,000.00	13.2203	237,965.40
\$ / R 17/09/2018	Foreign Exchange Future	Buy	18	1,000	18,000.00	13.2280	238,104.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	18	1,000	18,000.00	13.2203	237,965.40
\$ / R 17/09/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.2274	264,548.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	13.2299	264,598.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	13.2274	264,548.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2250	330,625.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2350	330,875.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2581	331,452.50
\$ / R 17/09/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2331	330,827.50
\$ / R 17/09/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2279	330,697.50
\$ / R 17/09/2018	Foreign Exchange Future	Buy	25	1,000	25,000.00	13.2355	330,887.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.2350	330,875.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.2250	330,625.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.2355	330,887.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.2331	330,827.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	13.2279	330,697.50
\$ / R 17/09/2018	Foreign Exchange Future	Buy	30	1,000	30,000.00	13.2750	398,250.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	30	1,000	30,000.00	13.2613	397,839.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	39	1,000	39,000.00	13.2556	516,968.40
\$ / R 17/09/2018	Foreign Exchange Future	Sell	39	1,000	39,000.00	13.2556	516,968.40
\$ / R 17/09/2018	Foreign Exchange Future	Sell	43	1,000	43,000.00	13.2505	569,771.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	43	1,000	43,000.00	13.2289	568,842.70
\$ / R 17/09/2018	Foreign Exchange Future	Sell	43	1,000	43,000.00	13.2882	571,392.60
\$ / R 17/09/2018	Foreign Exchange Future	Buy	43	1,000	43,000.00	13.2505	569,771.50
\$ / R 17/09/2018	Foreign Exchange Future	Buy	43	1,000	43,000.00	13.2882	571,392.60
\$ / R 17/09/2018	Foreign Exchange Future	Buy	45	1,000	45,000.00	13.2575	596,587.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.2757	663,785.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 17/09/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.2281		661,405.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.2431		662,155.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.2757		663,785.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.2431		662,155.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.2281		661,405.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.2550		662,750.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.2550		662,750.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	70	1,000	70,000.00	13.2640		928,480.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	70	1,000	70,000.00	13.2640		928,480.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	87	1,000	87,000.00	13.2397		1,151,853.90
\$ / R 17/09/2018	Foreign Exchange Future	Buy	87	1,000	87,000.00	13.2397		1,151,853.90
\$ / R 17/09/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2200		1,322,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.2750		1,327,500.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	13.2200		1,322,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	120	1,000	120,000.00	13.2626		1,591,512.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.3001		1,995,015.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.2193		1,982,895.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	150	1,000	150,000.00	13.3001		1,995,015.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	150	1,000	150,000.00	13.2193		1,982,895.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	155	1,000	155,000.00	13.2888		2,059,764.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	180	1,000	180,000.00	13.3038		2,394,684.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	180	1,000	180,000.00	13.3038		2,394,684.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	13.3366		2,667,320.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	13.2626		2,652,520.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	13.2739		2,654,780.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	220	1,000	220,000.00	13.2734		2,920,148.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	220	1,000	220,000.00	13.2344		2,911,568.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	227	1,000	227,000.00	13.2422		3,005,979.40
\$ / R 17/09/2018	Foreign Exchange Future	Sell	365	1,000	365,000.00	13.2713		4,844,024.50
\$ / R 17/09/2018	Foreign Exchange Future	Sell	440	1,000	440,000.00	13.2710		5,839,240.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	440	1,000	440,000.00	13.2893		5,847,292.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	494	1,000	494,000.00	13.2375		6,539,325.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	494	1,000	494,000.00	13.2375		6,539,325.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.2400		6,620,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.2481		6,624,050.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.2453		6,622,650.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.2409		6,620,450.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	13.2481		6,624,050.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	13.2400		6,620,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	660	1,000	660,000.00	13.2710		8,758,860.00

\$ / R 17/09/2018	Foreign Exchange Future	Buy	660	1,000	660,000.00	13.2718	8,759,388.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	750	1,000	750,000.00	13.2390	9,929,250.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	750	1,000	750,000.00	13.2208	9,915,600.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	750	1,000	750,000.00	13.3000	9,975,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	750	1,000	750,000.00	13.2390	9,929,250.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	750	1,000	750,000.00	13.2208	9,915,600.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	750	1,000	750,000.00	13.3000	9,975,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	750	1,000	750,000.00	13.2390	9,929,250.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	750	1,000	750,000.00	13.2390	9,929,250.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	13.2950	13,295,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	13.2500	13,250,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	13.2950	13,295,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	13.2500	13,250,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	13.2328	13,232,800.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	13.2311	13,231,100.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	13.2328	13,232,800.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	13.2311	13,231,100.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	1,100	1,000	1,100,000.00	13.2723	14,599,530.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	1,227	1,000	1,227,000.00	13.2429	16,249,038.30
\$ / R 17/09/2018	Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	13.2340	19,851,000.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	1,848	1,000	1,848,000.00	13.2745	24,531,276.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	1,848	1,000	1,848,000.00	13.2745	24,531,276.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	13.2916	26,583,200.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	13.2878	26,575,600.00
\$ / R 17/09/2018	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	13.2888	26,577,600.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	13.2866	26,573,200.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	13.2878	26,575,600.00
\$ / R 17/09/2018	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	13.2888	26,577,600.00
Total Futures			44,512		44,512,000.00		590,428,944.00
Total Options							
Total \$ / R Foreign Exchange Future			44,512		44,512,000.00		590,428,944.00

Sep 2018 \$ / R MAXI

\$ / R MAXI 17/09/2018	Foreign Exchange Future	Sell	20	100,000	2,000,000.00	13.2500	26,500,000.00
\$ / R MAXI 17/09/2018	Foreign Exchange Future	Buy	20	100,000	2,000,000.00	13.2500	26,500,000.00
Total Futures			40		4,000,000.00		53,000,000.00
Total Options							
Total \$ / R MAXI Foreign Exchange Future			40		4,000,000.00		53,000,000.00

Sep 2018 £ / R

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
£ / R 17/09/2018 Foreign Exchange Future		Sell	2	1,000	2,000.00	17.4100		34,820.00
£ / R 17/09/2018 Foreign Exchange Future		Buy	2	1,000	2,000.00	17.4100		34,820.00
£ / R 17/09/2018 Foreign Exchange Future		Buy	5	1,000	5,000.00	17.4100		87,050.00
£ / R 17/09/2018 Foreign Exchange Future		Sell	5	1,000	5,000.00	17.4100		87,050.00
£ / R 17/09/2018 Foreign Exchange Future		Sell	7	1,000	7,000.00	17.4460		122,122.00
£ / R 17/09/2018 Foreign Exchange Future		Sell	7	1,000	7,000.00	17.4529		122,170.30
£ / R 17/09/2018 Foreign Exchange Future		Buy	7	1,000	7,000.00	17.4460		122,122.00
£ / R 17/09/2018 Foreign Exchange Future		Buy	7	1,000	7,000.00	17.4529		122,170.30
Total Futures			42		42,000.00			732,324.60
Total Options								
Total £ / R Foreign Exchange Future			42		42,000.00			732,324.60

Sep 2018 € / R

€ / R 17/09/2018 Foreign Exchange Future		Sell	5	1,000	5,000.00	15.5500		77,750.00
€ / R 17/09/2018 Foreign Exchange Future		Buy	5	1,000	5,000.00	15.5500		77,750.00
€ / R 17/09/2018 Foreign Exchange Future		Sell	8	1,000	8,000.00	15.5200		124,160.00
€ / R 17/09/2018 Foreign Exchange Future		Buy	8	1,000	8,000.00	15.5200		124,160.00
€ / R 17/09/2018 Foreign Exchange Future		Buy	20	1,000	20,000.00	15.5626		311,252.00
€ / R 17/09/2018 Foreign Exchange Future		Sell	20	1,000	20,000.00	15.5626		311,252.00
€ / R 17/09/2018 Foreign Exchange Future		Sell	30	1,000	30,000.00	15.5286		465,858.00
€ / R 17/09/2018 Foreign Exchange Future		Buy	30	1,000	30,000.00	15.5286		465,858.00
€ / R 17/09/2018 Foreign Exchange Future		Sell	50	1,000	50,000.00	15.5342		776,710.00
€ / R 17/09/2018 Foreign Exchange Future		Buy	50	1,000	50,000.00	15.5342		776,710.00
€ / R 17/09/2018 Foreign Exchange Future		Sell	308	1,000	308,000.00	15.5415		4,786,782.00
€ / R 17/09/2018 Foreign Exchange Future		Buy	308	1,000	308,000.00	15.5415		4,786,782.00
€ / R 17/09/2018 Foreign Exchange Future		Sell	450	1,000	450,000.00	15.5541		6,999,345.00
€ / R 17/09/2018 Foreign Exchange Future		Buy	450	1,000	450,000.00	15.5541		6,999,345.00
Total Futures			1,742		1,742,000.00			27,083,714.00
Total Options								
Total € / R Foreign Exchange Future			1,742		1,742,000.00			27,083,714.00

Sep 2018 TRY / R

TRY / R 17/09/2018 Foreign Exchange Future		Buy	65	1,000	65,000.00	2.6548		172,562.00
TRY / R 17/09/2018 Foreign Exchange Future		Sell	65	1,000	65,000.00	2.6548		172,562.00

	Total Futures			130		130,000.00		345,124.00
	Total Options							
	Total TRY / R Foreign Exchange Future			130		130,000.00		345,124.00

Dec 2018 \$ / R								
\$ / R 14/12/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.3850		26,770.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	13.4448		26,889.60
\$ / R 14/12/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.4448		26,889.60
\$ / R 14/12/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.3850		26,770.00
	Total Futures		8		8,000.00			107,319.20
	Total Options							
	Total \$ / R Foreign Exchange Future		8		8,000.00			107,319.20

Dec 2018 £ / R								
£ / R 14/12/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	17.7050		35,410.00
£ / R 14/12/2018	Foreign Exchange Future	Buy	2	1,000	2,000.00	17.7050		35,410.00
	Total Futures		4		4,000.00			70,820.00
	Total Options							
	Total £ / R Foreign Exchange Future		4		4,000.00			70,820.00

Dec 2018 € / R								
€ / R 14/12/2018	Foreign Exchange Future	Sell	19	1,000	19,000.00	15.8602		301,343.80
€ / R 14/12/2018	Foreign Exchange Future	Buy	19	1,000	19,000.00	15.8602		301,343.80
	Total Futures		38		38,000.00			602,687.60
	Total Options							
	Total € / R Foreign Exchange Future		38		38,000.00			602,687.60

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			46,600		50,560,000.00			673 479 103.40
Total Options								
Grand Total for Currency Future Detailed Turnover			46,600		50,560,000.00			673 479 103.40