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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 19/12/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Jan 2019 \$ / R								
\$ / R 15/01/2019 Any day expiry		Buy	174	1,000	174,000.00	14.3416		2,495,438.40
\$ / R 15/01/2019 Any day expiry		Sell	174	1,000	174,000.00	14.3416		2,495,438.40
		Total Futures	348		348,000.00			4,990,876.80
		Total Options						
		Total \$ / R Any day expiry	348		348,000.00			4,990,876.80
Feb 2019 \$ / R								
\$ / R 28/02/2019 Any day expiry		Sell	88	1,000	88,000.00	14.4165		1,268,652.00
\$ / R 28/02/2019 Any day expiry		Buy	88	1,000	88,000.00	14.4165		1,268,652.00

Total Futures

176

176,000.00

2,537,304.00

Total Options

Total \$ / R Any day expiry

176

176,000.00

2,537,304.00

Mar 2019 \$ / R

\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4500	14,450.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4709	14,470.90
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3900	14,390.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4500	14,450.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4025	14,402.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4709	14,470.90
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4000	14,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3607	14,360.70
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3592	14,359.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3594	14,359.40
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3586	14,358.60
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3600	14,360.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3550	14,355.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3400	14,340.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.3000	14,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3220	14,322.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3220	14,322.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4100	14,410.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2900	14,290.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4325	14,432.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4327	14,432.70
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4300	14,430.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4210	14,421.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4200	14,420.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3000	14,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3320	14,332.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2830	14,283.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2800	14,280.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3600	14,360.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4000	14,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3592	14,359.20
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3594	14,359.40
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3586	14,358.60
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3550	14,355.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3400	14,340.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3240	14,324.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3200	14,320.00

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	Buy	1	1,000	1,000.00	14.3607		14,360.70
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3900		14,390.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2900		14,290.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2896		14,289.60
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4025		14,402.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4100		14,410.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4575		14,457.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.3751		14,375.10
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.3801		28,760.20
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.3801		28,760.20
\$ / R 18/03/2019	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.4500		57,800.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.4500		57,800.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.3869		71,934.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.3605		71,802.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.3953		71,976.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4486		72,243.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4491		72,245.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.3953		71,976.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.3605		71,802.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.3869		71,934.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.4413		72,206.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4413		72,206.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.4486		72,243.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.4491		72,245.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.4155		100,908.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	8	1,000	8,000.00	14.4112		115,289.60
\$ / R 18/03/2019	Foreign Exchange Future	Sell	8	1,000	8,000.00	14.4112		115,289.60
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4137		144,137.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.4137		144,137.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4192		144,192.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4114		144,114.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2821		142,821.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2822		142,822.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4139		144,139.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.3106		143,106.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	14	1,000	14,000.00	14.4500		202,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	14	1,000	14,000.00	14.4500		202,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	14	1,000	14,000.00	14.4468		202,255.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.4375		216,562.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	15	1,000	15,000.00	14.3800		215,700.00

\$ / R 18/03/2019	Foreign Exchange Future	Buy	15	1,000	15,000.00	14.4122	216,183.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	15	1,000	15,000.00	14.4375	216,562.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.3079	214,618.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	16	1,000	16,000.00	14.3750	230,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	16	1,000	16,000.00	14.3750	230,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	19	1,000	19,000.00	14.3211	272,100.90
\$ / R 18/03/2019	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.3211	286,422.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.2815	285,630.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.4117	288,234.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	21	1,000	21,000.00	14.4725	303,922.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	21	1,000	21,000.00	14.4725	303,922.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.2954	357,385.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.4444	361,110.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.1986	354,965.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.6025	365,062.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.1986	354,965.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.6025	365,062.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.4444	361,110.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.2954	357,385.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	29	1,000	29,000.00	14.4336	418,574.40
\$ / R 18/03/2019	Foreign Exchange Future	Sell	29	1,000	29,000.00	14.4336	418,574.40
\$ / R 18/03/2019	Foreign Exchange Future	Sell	30	1,000	30,000.00	14.4683	434,049.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	30	1,000	30,000.00	14.4683	434,049.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	39	1,000	39,000.00	14.4300	562,770.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	39	1,000	39,000.00	14.4300	562,770.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	40	1,000	40,000.00	14.4000	576,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	40	1,000	40,000.00	14.4000	576,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	44	1,000	44,000.00	14.3163	629,917.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	44	1,000	44,000.00	14.3163	629,917.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	47	1,000	47,000.00	14.4566	679,460.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	48	1,000	48,000.00	14.3705	689,784.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	48	1,000	48,000.00	14.3705	689,784.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	48	1,000	48,000.00	14.4145	691,896.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	49	1,000	49,000.00	14.3128	701,327.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.3129	715,645.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.4267	721,335.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.4320	721,600.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.4320	721,600.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.4267	721,335.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	57	1,000	57,000.00	14.4279	822,390.30
\$ / R 18/03/2019	Foreign Exchange Future	Buy	57	1,000	57,000.00	14.4279	822,390.30
\$ / R 18/03/2019	Foreign Exchange Future	Buy	75	1,000	75,000.00	14.4339	1,082,542.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	75	1,000	75,000.00	14.4339	1,082,542.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	84	1,000	84,000.00	14.3750	1,207,500.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.3156	1,431,560.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 18/03/2019 Foreign Exchange Future		Sell	100	1,000	100,000.00	14.3757		1,437,570.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	100	1,000	100,000.00	14.3156		1,431,560.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	100	1,000	100,000.00	14.2710		1,427,100.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	134	1,000	134,000.00	14.4518		1,936,541.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	134	1,000	134,000.00	14.4518		1,936,541.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	142	1,000	142,000.00	14.2741		2,026,922.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	176	1,000	176,000.00	14.4295		2,539,592.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	196	1,000	196,000.00	14.4380		2,829,848.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	199	1,000	199,000.00	14.3198		2,849,640.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	200	1,000	200,000.00	14.3198		2,863,960.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	260	1,000	260,000.00	14.3705		3,736,330.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	260	1,000	260,000.00	14.4145		3,747,770.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	260	1,000	260,000.00	14.3705		3,736,330.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	308	1,000	308,000.00	14.4145		4,439,666.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	308	1,000	308,000.00	14.3655		4,424,574.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	499	1,000	499,000.00	14.4100		7,190,590.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	500	1,000	500,000.00	14.4100		7,205,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	500	1,000	500,000.00	14.3090		7,154,500.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	500	1,000	500,000.00	14.3090		7,154,500.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	605	1,000	605,000.00	14.4390		8,735,595.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	627	1,000	627,000.00	14.4380		9,052,626.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	639	1,000	639,000.00	14.4390		9,226,521.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	823	1,000	823,000.00	14.4380		11,882,474.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	14.4220		14,422,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	14.4706		14,470,600.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	14.4706		14,470,600.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	14.4220		14,422,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,382	1,000	1,382,000.00	14.4390		19,954,698.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,626	1,000	2,626,000.00	14.4390		37,916,814.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,626	1,000	2,626,000.00	14.4390		37,916,814.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2,626	1,000	2,626,000.00	14.4390		37,916,814.00
Total Futures			22,822		22,822,000.00			329,130,709.70
Total Options								
Total \$ / R Foreign Exchange Future			22,822		22,822,000.00			329,130,709.70

Mar 2019 \$ / R MAXI

\$ / R MAXI 18/03/2019 Foreign Exchange Future		Sell	40	100,000	4,000,000.00	14.4300		57,720,000.00
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\$ / R MAXI 18/03/2019 Foreign Exchange Future	Buy	40	100,000	4,000,000.00	14.4300	57,720,000.00
Total Futures		80		8,000,000.00		115,440,000.00
Total Options						
Total \$ / R MAXI Foreign Exchange Future		80		8,000,000.00		115,440,000.00

Mar 2019 £ / R

£ / R 18/03/2019 Foreign Exchange Future	Sell	1	1,000	1,000.00	18.3125	18,312.50
£ / R 18/03/2019 Foreign Exchange Future	Buy	1	1,000	1,000.00	18.3125	18,312.50
£ / R 18/03/2019 Foreign Exchange Future	Buy	840	1,000	840,000.00	18.2525	15,332,100.00
£ / R 18/03/2019 Foreign Exchange Future	Sell	840	1,000	840,000.00	18.2525	15,332,100.00
Total Futures		1,682		1,682,000.00		30,700,825.00
Total Options						
Total £ / R Foreign Exchange Future		1,682		1,682,000.00		30,700,825.00

Mar 2019 € / R

€ / R 18/03/2019 Foreign Exchange Future	Sell	25	1,000	25,000.00	16.6131	415,327.50
€ / R 18/03/2019 Foreign Exchange Future	Buy	25	1,000	25,000.00	16.6131	415,327.50
€ / R 18/03/2019 Foreign Exchange Future	Buy	300	1,000	300,000.00	16.4571	4,937,130.00
€ / R 18/03/2019 Foreign Exchange Future	Sell	300	1,000	300,000.00	16.4571	4,937,130.00
Total Futures		650		650,000.00		10,704,915.00
Total Options						
Total € / R Foreign Exchange Future		650		650,000.00		10,704,915.00

Mar 2019 AU\$ / R

AU\$ / R 18/03/2019 Foreign Exchange Future	Sell	250	1,000	250,000.00	10.3824	2,595,600.00
AU\$ / R 18/03/2019 Foreign Exchange Future	Buy	250	1,000	250,000.00	10.3824	2,595,600.00
Total Futures		500		500,000.00		5,191,200.00
Total Options						
Total AU\$ / R Foreign Exchange Future		500		500,000.00		5,191,200.00

Jun 2019 DKK / R

DKK / R 14/06/2019 Foreign Exchange Future	Buy	50	10,000	500,000.00	2.2640	1,132,000.00
DKK / R 14/06/2019 Foreign Exchange Future	Sell	50	10,000	500,000.00	2.2640	1,132,000.00
DKK / R 14/06/2019 Foreign Exchange Future	Buy	100	10,000	1,000,000.00	2.2640	2,264,000.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
DKK / R 14/06/2019 Foreign Exchange Future		Buy	100	10,000	1,000,000.00		2.2640	2,264,000.00
DKK / R 14/06/2019 Foreign Exchange Future		Sell	100	10,000	1,000,000.00		2.2640	2,264,000.00
DKK / R 14/06/2019 Foreign Exchange Future		Sell	100	10,000	1,000,000.00		2.2640	2,264,000.00
Total Futures			500		5,000,000.00			11,320,000.00
Total Options								
Total DKK / R Foreign Exchange Future			500		5,000,000.00			11,320,000.00
Total Futures			26,758		39,178,000.00			510 015 830.50
Total Options								
Grand Total for Currency Future Detailed Turnover			26,758		39,178,000.00			510 015 830.50