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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 31/12/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Dec 2018 \$ / R								
\$ / R 31/12/2018	Any day expiry	Buy	640	1,000	640,000.00	14.3808		9,203,712.00
\$ / R 31/12/2018	Any day expiry	Sell	750	1,000	750,000.00	14.3808		10,785,600.00
\$ / R 31/12/2018	Any day expiry	Sell	890	1,000	890,000.00	14.3808		12,798,912.00
\$ / R 31/12/2018	Any day expiry	Buy	952	1,000	952,000.00	14.4000		13,708,800.00
\$ / R 31/12/2018	Any day expiry	Sell	952	1,000	952,000.00	14.4000		13,708,800.00
\$ / R 31/12/2018	Any day expiry	Buy	1,000	1,000	1,000,000.00	14.3808		14,380,800.00
	Total Futures		5,184		5,184,000.00			74,586,624.00
	Total Options							
	Total \$ / R Any day expiry		5,184		5,184,000.00			74,586,624.00

Jan 2019 \$ / R

\$ / R 31/01/2019	Any day expiry	Sell	952	1,000	952,000.00	14.4377	13,744,690.40
\$ / R 31/01/2019	Any day expiry	Buy	952	1,000	952,000.00	14.4377	13,744,690.40
Total Futures			1,904		1,904,000.00		27,489,380.80
Total Options							
Total \$ / R Any day expiry			1,904		1,904,000.00		27,489,380.80

Mar 2019 \$ / R

\$ / R 18/03/2019	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.5235	29,047.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.5235	29,047.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.4907	72,453.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5500	72,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5500	72,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.4907	72,453.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5500	72,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5404	72,702.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5140	72,570.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5150	72,575.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5150	72,575.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5140	72,570.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5500	72,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5404	72,702.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.5600	145,600.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.5279	145,279.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.5500	145,500.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.5000	145,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.5000	145,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	15	1,000	15,000.00	14.5600	218,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.5600	218,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.5000	290,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.5000	290,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.5000	290,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.5000	290,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.5000	290,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.5100	290,200.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	30	1,000	30,000.00	14.5459	436,377.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.5500	727,500.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.5500	727,500.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	80	1,000	80,000.00	14.5125	1,161,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4917	1,449,170.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4917	1,449,170.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.5120	1,451,200.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4917	1,449,170.00

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	100	1,000	100,000.00	14.4917		1,449,170.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	138	1,000	138,000.00	14.5317		2,005,374.60
\$ / R 18/03/2019 Foreign Exchange Future		Sell	500	1,000	500,000.00	14.5294		7,264,700.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	638	1,000	638,000.00	14.5299		9,270,076.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	14.5532		29,106,400.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.5582		29,116,400.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.5532		29,106,400.00
		Total Futures	8,250		8,250,000.00			120,002,681.80
		Total Options						
		Total \$ / R Foreign Exchange Future	8,250		8,250,000.00			120,002,681.80

Mar 2019 \$ / R MAXI								
\$ / R MAXI 18/03/2019 Foreign Exchange Future		Sell	5	100,000	500,000.00	14.5217		7,260,850.00
\$ / R MAXI 18/03/2019 Foreign Exchange Future		Buy	5	100,000	500,000.00	14.5217		7,260,850.00
\$ / R MAXI 18/03/2019 Foreign Exchange Future		Sell	5	100,000	500,000.00	14.5035		7,251,750.00
\$ / R MAXI 18/03/2019 Foreign Exchange Future		Sell	25	100,000	2,500,000.00	14.5035		36,258,750.00
\$ / R MAXI 18/03/2019 Foreign Exchange Future		Buy	30	100,000	3,000,000.00	14.5035		43,510,500.00
		Total Futures	70		7,000,000.00			101,542,700.00
		Total Options						
		Total \$ / R MAXI Foreign Exchange Future	70		7,000,000.00			101,542,700.00

Mar 2019 CAD/ R								
CAD/ R 18/03/2019 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.6783		2,669,575.00
CAD/ R 18/03/2019 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.6783		2,669,575.00
CAD/ R 18/03/2019 Foreign Exchange Future		Sell	250	1,000	250,000.00	10.6793		2,669,825.00
CAD/ R 18/03/2019 Foreign Exchange Future		Buy	250	1,000	250,000.00	10.6793		2,669,825.00
CAD/ R 18/03/2019 Foreign Exchange Future		Sell	1,850	1,000	1,850,000.00	10.6720		19,743,200.00
CAD/ R 18/03/2019 Foreign Exchange Future		Buy	1,850	1,000	1,850,000.00	10.6720		19,743,200.00
		Total Futures	4,700		4,700,000.00			50,165,200.00
		Total Options						
		Total CAD/ R Foreign Exchange Future	4,700		4,700,000.00			50,165,200.00

Jun 2019 \$ / R

\$ / R 14/06/2019 Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6901	7,345,050.00
\$ / R 14/06/2019 Foreign Exchange Future	Sell	500	1,000	500,000.00	14.6901	7,345,050.00
Total Futures		1,000		1,000,000.00		14,690,100.00
Total Options						
Total \$ / R Foreign Exchange Future		1,000		1,000,000.00		14,690,100.00

Jun 2019 £ / R

£ / R 14/06/2019 Foreign Exchange Future	Sell	500	1,000	500,000.00	18.8091	9,404,550.00
£ / R 14/06/2019 Foreign Exchange Future	Buy	500	1,000	500,000.00	18.8091	9,404,550.00
Total Futures		1,000		1,000,000.00		18,809,100.00
Total Options						
Total £ / R Foreign Exchange Future		1,000		1,000,000.00		18,809,100.00

Jun 2019 € / R

€ / R 14/06/2019 Foreign Exchange Future	Buy	250	1,000	250,000.00	17.0379	4,259,475.00
€ / R 14/06/2019 Foreign Exchange Future	Buy	250	1,000	250,000.00	17.0379	4,259,475.00
€ / R 14/06/2019 Foreign Exchange Future	Sell	250	1,000	250,000.00	17.0379	4,259,475.00
€ / R 14/06/2019 Foreign Exchange Future	Sell	250	1,000	250,000.00	17.0379	4,259,475.00
Total Futures		1,000		1,000,000.00		17,037,900.00
Total Options						
Total € / R Foreign Exchange Future		1,000		1,000,000.00		17,037,900.00

Jun 2019 AU\$ / R

AU\$ / R 14/06/2019 Foreign Exchange Future	Sell	250	1,000	250,000.00	10.4100	2,602,500.00
AU\$ / R 14/06/2019 Foreign Exchange Future	Buy	250	1,000	250,000.00	10.4100	2,602,500.00
Total Futures		500		500,000.00		5,205,000.00
Total Options						
Total AU\$ / R Foreign Exchange Future		500		500,000.00		5,205,000.00

Jun 2019 CHF / R

CHF / R 14/06/2019 Foreign Exchange Future	Sell	100	1,000	100,000.00	15.1398	1,513,980.00
CHF / R 14/06/2019 Foreign Exchange Future	Buy	100	1,000	100,000.00	15.1398	1,513,980.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			200		200,000.00			3,027,960.00
Total Options								
Total CHF / R Foreign Exchange Future			200		200,000.00			3,027,960.00
Sep 2019 AU\$ / R								
AU\$ / R 16/09/2019 Foreign Exchange Future		Sell	100	1,000	100,000.00	10.5489		1,054,890.00
AU\$ / R 16/09/2019 Foreign Exchange Future		Buy	100	1,000	100,000.00	10.5489		1,054,890.00
Total Futures			200		200,000.00			2,109,780.00
Total Options								
Total AU\$ / R Foreign Exchange Future			200		200,000.00			2,109,780.00
Total Futures			24,008		30,938,000.00			434 666 426.60
Total Options								
Grand Total for Currency Future Detailed Turnover			24,008		30,938,000.00			434 666 426.60