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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 27/12/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Mar 2019 \$ / R								
\$ / R 18/03/2019 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6100		14,610.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6122		14,612.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	1	1,000	1,000.00	14.6100		14,610.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.6100		14,610.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1	1,000	1,000.00	14.6100		14,610.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2	1,000	2,000.00	14.6619		29,323.80
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.6619		29,323.80
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2	1,000	2,000.00	14.6741		29,348.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2	1,000	2,000.00	14.6741		29,348.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	3	1,000	3,000.00	14.6254		43,876.20
\$ / R 18/03/2019 Foreign Exchange Future		Buy	3	1,000	3,000.00	14.6254		43,876.20
\$ / R 18/03/2019 Foreign Exchange Future		Sell	5	1,000	5,000.00	14.6600		73,300.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	5	1,000	5,000.00	14.6600		73,300.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	7	1,000	7,000.00	14.6900		102,830.00

\$ / R 18/03/2019	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.6900	102,830.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.7848	147,848.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6926	146,926.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6300	146,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.7050	147,050.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.6926	146,926.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.7848	147,848.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.6300	146,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.7050	147,050.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.6692	293,384.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.6950	293,900.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.6950	293,900.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	21	1,000	21,000.00	14.6665	307,996.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.6393	365,982.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.7732	369,330.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.6272	365,680.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.7732	369,330.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.6272	365,680.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.6393	365,982.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6825	734,125.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6735	733,675.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.6530	732,650.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.6735	733,675.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.6825	734,125.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6530	732,650.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	89	1,000	89,000.00	14.6581	1,304,570.90
\$ / R 18/03/2019	Foreign Exchange Future	Sell	89	1,000	89,000.00	14.6581	1,304,570.90
\$ / R 18/03/2019	Foreign Exchange Future	Sell	117	1,000	117,000.00	14.5946	1,707,568.20
\$ / R 18/03/2019	Foreign Exchange Future	Buy	117	1,000	117,000.00	14.5946	1,707,568.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	170	1,000	170,000.00	14.7911	2,514,487.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	170	1,000	170,000.00	14.6219	2,485,723.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.7348	2,946,960.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.7348	2,946,960.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.6257	3,656,425.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.6115	3,652,875.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.6257	3,656,425.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.7548	3,688,700.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.7548	3,688,700.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	260	1,000	260,000.00	14.7133	3,825,458.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	270	1,000	270,000.00	14.6294	3,949,938.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	270	1,000	270,000.00	14.5915	3,939,705.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	280	1,000	280,000.00	14.6783	4,109,924.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.6931	7,346,550.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.6931	7,346,550.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.6814	7,340,700.00

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		Sell	600	1,000	600,000.00	14.7120		8,827,200.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	600	1,000	600,000.00	14.7120		8,827,200.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	14.6889		14,688,900.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,210	1,000	1,210,000.00	14.7030		17,790,630.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	14.6764		29,352,800.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.5905		29,181,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	14.6764		29,352,800.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	14.5905		29,181,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.6764		29,352,800.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.6764		29,352,800.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	14.6789		44,036,700.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	3,000	1,000	3,000,000.00	14.6890		44,067,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	14.6890		44,067,000.00
Total Futures			30,046		30,046,000.00			440,796,910.30
Total Options								
Total \$ / R Foreign Exchange Future			30,046		30,046,000.00			440,796,910.30
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Mar 2019 £ / R								
£ / R 18/03/2019 Foreign Exchange Future		Buy	3	1,000	3,000.00	18.6306		55,891.80
£ / R 18/03/2019 Foreign Exchange Future		Sell	3	1,000	3,000.00	18.6306		55,891.80
£ / R 18/03/2019 Foreign Exchange Future		Sell	5	1,000	5,000.00	18.6100		93,050.00
£ / R 18/03/2019 Foreign Exchange Future		Buy	5	1,000	5,000.00	18.6100		93,050.00
Total Futures			16		16,000.00			297,883.60
Total Options								
Total £ / R Foreign Exchange Future			16		16,000.00			297,883.60
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Mar 2019 € / R								
€ / R 18/03/2019 Foreign Exchange Future		Buy	4	1,000	4,000.00	16.8200		67,280.00
€ / R 18/03/2019 Foreign Exchange Future		Sell	4	1,000	4,000.00	16.8200		67,280.00
€ / R 18/03/2019 Foreign Exchange Future		Buy	5	1,000	5,000.00	16.8900		84,450.00
€ / R 18/03/2019 Foreign Exchange Future		Sell	5	1,000	5,000.00	16.8900		84,450.00
€ / R 18/03/2019 Foreign Exchange Future		Sell	5	1,000	5,000.00	16.7800		83,900.00
€ / R 18/03/2019 Foreign Exchange Future		Buy	5	1,000	5,000.00	16.7800		83,900.00
€ / R 18/03/2019 Foreign Exchange Future		Sell	10	1,000	10,000.00	16.7500		167,500.00
€ / R 18/03/2019 Foreign Exchange Future		Buy	10	1,000	10,000.00	16.7500		167,500.00

Total Futures			48		48,000.00		806,260.00
Total Options							
Total € / R Foreign Exchange Future			48		48,000.00		806,260.00
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Mar 2019 AU\$ / R							
AU\$ / R 18/03/2019 Foreign Exchange Future	Sell	1	1,000	1,000.00	10.3225		10,322.50
AU\$ / R 18/03/2019 Foreign Exchange Future	Buy	1	1,000	1,000.00	10.3225		10,322.50
Total Futures		2		2,000.00			20,645.00
Total Options							
Total AU\$ / R Foreign Exchange Future			2		2,000.00		20,645.00
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Jun 2019 \$ / R							
\$ / R 14/06/2019 Foreign Exchange Future	Sell	25	1,000	25,000.00	14.8800		372,000.00
\$ / R 14/06/2019 Foreign Exchange Future	Buy	25	1,000	25,000.00	14.8800		372,000.00
Total Futures		50		50,000.00			744,000.00
Total Options							
Total \$ / R Foreign Exchange Future			50		50,000.00		744,000.00
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Total Futures			30,162		30,162,000.00		442 665 698.90
Total Options							
Grand Total for Currency Future Detailed Turnover			30,162		30,162,000.00		442 665 698.90