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**CURRENCY DERIVATIVES**

**CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER**

DATE: 28/12/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Dec 2018 \$ / R</b>								
\$ / R 28/12/2018 Any day expiry		Buy	125	1,000	125,000.00	14.4200		1,802,500.00
\$ / R 28/12/2018 Any day expiry		Sell	125	1,000	125,000.00	14.4200		1,802,500.00
\$ / R 28/12/2018 Any day expiry		Buy	160	1,000	160,000.00	14.4070		2,305,120.00
\$ / R 28/12/2018 Any day expiry		Sell	160	1,000	160,000.00	14.4070		2,305,120.00
		<b>Total Futures</b>	<b>570</b>		<b>570,000.00</b>			<b>8,215,240.00</b>
		<b>Total Options</b>						
		<b>Total \$ / R Any day expiry</b>	<b>570</b>		<b>570,000.00</b>			<b>8,215,240.00</b>
<b>Jan 2019 \$ / R</b>								
\$ / R 10/01/2019 Any day expiry		Sell	125	1,000	125,000.00	14.4405		1,805,062.50
\$ / R 10/01/2019 Any day expiry		Buy	125	1,000	125,000.00	14.4405		1,805,062.50

Total Futures

250

250,000.00

3,610,125.00

Total Options

Total \$ / R Any day expiry

250

250,000.00

3,610,125.00

Mar 2019 \$ / R

\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.5400	14,540.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.5250	14,525.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.5200	14,520.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.5400	14,540.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.5200	14,520.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.5250	14,525.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.5500	29,100.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.5500	29,100.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.6000	58,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.5500	58,200.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.6000	58,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.5089	58,035.60
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.5500	58,200.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.5089	58,035.60
\$ / R 18/03/2019	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.6000	58,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.5500	58,200.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4	1,000	4,000.00	14.5500	58,200.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5800	72,900.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5016	72,508.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5609	72,804.50
\$ / 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	14.5521	72,760.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5632	72,816.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5609	72,804.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5016	72,508.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5632	72,816.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5521	72,760.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5660	72,830.00
\$ / 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	14.5800	72,900.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5660	72,830.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	6	1,000	6,000.00	14.4732	86,839.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	6	1,000	6,000.00	14.5500	87,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	6	1,000	6,000.00	14.4732	86,839.20
\$ / R 18/03/2019	Foreign Exchange Future	Sell	7	1,000	7,000.00	14.5800	102,060.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.5800	102,060.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.5588	145,588.00

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	10	1,000	10,000.00	14.5588		145,588.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.5600		145,600.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	19	1,000	19,000.00	14.5500		276,450.00
\$ / 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	25	1,000	25,000.00	14.5500		363,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.5455		363,637.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.5658		364,145.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.5658		364,145.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.5455		363,637.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	40	1,000	40,000.00	14.5600		582,400.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	41	1,000	41,000.00	14.5044		594,680.40
\$ / R 18/03/2019	Foreign Exchange Future	Sell	46	1,000	46,000.00	14.6000		671,600.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6180		730,900.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.4950		724,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.6180		730,900.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.5850		729,250.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.5750		728,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.6000		730,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.5600		728,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.5850		729,250.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.5750		728,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.4950		724,750.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	75	1,000	75,000.00	14.5091		1,088,182.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	75	1,000	75,000.00	14.5091		1,088,182.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.5300		1,453,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.5300		1,453,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	248	1,000	248,000.00	14.5044		3,597,091.20
\$ / R 18/03/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.5805		3,645,125.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.5663		3,641,575.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.5805		3,645,125.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.4970		3,624,250.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.4986		3,624,650.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.4970		3,624,250.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.4986		3,624,650.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	289	1,000	289,000.00	14.5044		4,191,771.60
\$ / R 18/03/2019	Foreign Exchange Future	Buy	323	1,000	323,000.00	14.5806		4,709,533.80
\$ / R 18/03/2019	Foreign Exchange Future	Sell	323	1,000	323,000.00	14.5806		4,709,533.80
\$ / R 18/03/2019	Foreign Exchange Future	Buy	323	1,000	323,000.00	14.5906		4,712,763.80
\$ / R 18/03/2019	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.5866		7,293,300.00

\$ / R 18/03/2019	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5866	7,293,300.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.5756	7,287,800.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5253	7,262,650.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.5443	7,272,150.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.5599	14,559,900.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.5780	14,578,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	14.4950	14,495,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	14.5780	14,578,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.4950	14,495,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	14.4955	28,991,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	14.5719	29,143,800.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	14.4905	28,981,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2,000	1,000	2,000,000.00	14.5719	29,143,800.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	14.5719	29,143,800.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	14.4955	28,991,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2,000	1,000	2,000,000.00	14.5719	29,143,800.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4,000	1,000	4,000,000.00	14.5669	58,267,600.00

**Total Futures**

**30,095**

**30,095,000.00**

**437,753,383.20**

**Total Options**

**Total \$ / R Foreign Exchange Future**

**30,095**

**30,095,000.00**

**437,753,383.20**

**Mar 2019 £ / R**

£ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	18.5600	92,800.00
£ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	18.5600	92,800.00

**Total Futures**

**10**

**10,000.00**

**185,600.00**

**Total Options**

**Total £ / R Foreign Exchange Future**

**10**

**10,000.00**

**185,600.00**

**Mar 2019 € / R**

€ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	16.8008	84,004.00
€ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	16.8008	84,004.00
€ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.7853	167,853.00
€ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	16.7904	167,904.00
€ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.7853	167,853.00
€ / R 18/03/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	16.7904	167,904.00
€ / R 18/03/2019	Foreign Exchange Future	Sell	1,700	1,000	1,700,000.00	16.7337	28,447,290.00
€ / R 18/03/2019	Foreign Exchange Future	Buy	1,700	1,000	1,700,000.00	16.7337	28,447,290.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
<b>Total Futures</b>			<b>3,450</b>		<b>3,450,000.00</b>			<b>57,734,102.00</b>
<b>Total Options</b>								
<b>Total € / R Foreign Exchange Future</b>			<b>3,450</b>		<b>3,450,000.00</b>			<b>57,734,102.00</b>
<b>Mar 2019 AU\$ / R</b>								
AU\$ / R 18/03/2019 Foreign Exchange Future		Sell	1	1,000	1,000.00	10.2825		10,282.50
AU\$ / R 18/03/2019 Foreign Exchange Future		Buy	1	1,000	1,000.00	10.2825		10,282.50
AU\$ / R 18/03/2019 Foreign Exchange Future		Buy	30	1,000	30,000.00	10.2417		307,251.00
AU\$ / R 18/03/2019 Foreign Exchange Future		Sell	30	1,000	30,000.00	10.2417		307,251.00
<b>Total Futures</b>			<b>62</b>		<b>62,000.00</b>			<b>635,067.00</b>
<b>Total Options</b>								
<b>Total AU\$ / R Foreign Exchange Future</b>			<b>62</b>		<b>62,000.00</b>			<b>635,067.00</b>
<b>Mar 2019 QUANTO € / \$</b>								
QUANTO € / \$ 18/03/2019 Foreign Exchange Future		Sell	10	10,000	100,000.00	1.1527		115,270.00
QUANTO € / \$ 18/03/2019 Foreign Exchange Future		Buy	10	10,000	100,000.00	1.1527		115,270.00
<b>Total Futures</b>			<b>20</b>		<b>200,000.00</b>			<b>230,540.00</b>
<b>Total Options</b>								
<b>Total QUANTO € / \$ Foreign Exchange Future</b>			<b>20</b>		<b>200,000.00</b>			<b>230,540.00</b>
<b>Mar 2019 \$ / R</b>								
\$ / R 29/03/2019 Any day expiry		Sell	755	1,000	755,000.00	14.7400		11,128,700.00
\$ / R 29/03/2019 Any day expiry		Buy	755	1,000	755,000.00	14.7400		11,128,700.00
<b>Total Futures</b>			<b>1,510</b>		<b>1,510,000.00</b>			<b>22,257,400.00</b>
<b>Total Options</b>								
<b>Total \$ / R Any day expiry</b>			<b>1,510</b>		<b>1,510,000.00</b>			<b>22,257,400.00</b>

<b>Total Futures</b>	<b>35,967</b>	<b>36,147,000.00</b>	<b>530 621 457.20</b>
<b>Total Options</b>			
<b>Grand Total for Currency Future Detailed Turnover</b>	<b>35,967</b>	<b>36,147,000.00</b>	<b>530 621 457.20</b>