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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 03/10/2018

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Oct 2018 \$ / R								
\$ / R 03/10/2018 Any day expiry		Buy	189	1,000	189,000.00	14.3450		2,711,205.00
\$ / R 03/10/2018 Any day expiry		Sell	189	1,000	189,000.00	14.3550		2,713,095.00
\$ / R 03/10/2018 Any day expiry		Sell	189	1,000	189,000.00	14.3450		2,711,205.00
\$ / R 03/10/2018 Any day expiry		Buy	189	1,000	189,000.00	14.3550		2,713,095.00
		Total Futures	756		756,000.00			10,848,600.00
		Total Options						
		Total \$ / R Any day expiry	756		756,000.00			10,848,600.00
Nov 2018 \$ / R								
\$ / R 30/11/2018 Any day expiry		Buy	500	1,000	500,000.00	14.4425		7,221,250.00
\$ / R 30/11/2018 Any day expiry		Sell	500	1,000	500,000.00	14.4425		7,221,250.00

Total Futures

1,000

1,000,000.00

14,442,500.00

Total Options

Total \$ / R Any day expiry

1,000

1,000,000.00

14,442,500.00

Dec 2018 \$ / R

\$ / R 14/12/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4600	14,460.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.5211	14,521.10
\$ / R 14/12/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4727	14,472.70
\$ / R 14/12/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.4643	14,464.30
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.4650	14,465.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.5120	14,512.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.5200	14,520.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.5300	14,530.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.5211	14,521.10
\$ / R 14/12/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.5036	29,007.20
\$ / R 14/12/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.5042	29,008.40
\$ / R 14/12/2018	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.5400	29,080.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	3	1,000	3,000.00	14.5012	43,503.60
\$ / R 14/12/2018	Foreign Exchange Future	Buy	3	1,000	3,000.00	14.4930	43,479.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	14.5180	43,554.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	3	1,000	3,000.00	14.5012	43,503.60
\$ / R 14/12/2018	Foreign Exchange Future	Buy	4	1,000	4,000.00	14.5066	58,026.40
\$ / R 14/12/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5066	72,533.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.5225	72,612.50
\$ / R 14/12/2018	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.5225	72,612.50
\$ / R 14/12/2018	Foreign Exchange Future	Buy	7	1,000	7,000.00	14.4792	101,354.40
\$ / R 14/12/2018	Foreign Exchange Future	Sell	8	1,000	8,000.00	14.4951	115,960.80
\$ / R 14/12/2018	Foreign Exchange Future	Sell	9	1,000	9,000.00	14.4650	130,185.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4750	144,750.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4700	144,700.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.5099	145,099.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.4880	144,880.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.4289	144,289.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.5099	145,099.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	13	1,000	13,000.00	14.4658	188,055.40
\$ / R 14/12/2018	Foreign Exchange Future	Buy	13	1,000	13,000.00	14.5000	188,500.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	13	1,000	13,000.00	14.5118	188,653.40
\$ / R 14/12/2018	Foreign Exchange Future	Buy	13	1,000	13,000.00	14.4658	188,055.40
\$ / R 14/12/2018	Foreign Exchange Future	Sell	15	1,000	15,000.00	14.4850	217,275.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	16	1,000	16,000.00	14.4980	231,968.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.5167	290,334.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.4778	289,556.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/12/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.5039		290,078.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.5040		290,080.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.4781		289,562.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.5022		290,044.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.5040		290,080.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	21	1,000	21,000.00	14.4719		303,909.90
\$ / R 14/12/2018	Foreign Exchange Future	Buy	24	1,000	24,000.00	14.5229		348,549.60
\$ / R 14/12/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.5500		363,750.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.5505		363,762.50
\$ / R 14/12/2018	Foreign Exchange Future	Buy	27	1,000	27,000.00	14.4730		390,771.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	28	1,000	28,000.00	14.4970		405,916.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	28	1,000	28,000.00	14.4970		405,916.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	29	1,000	29,000.00	14.4987		420,462.30
\$ / R 14/12/2018	Foreign Exchange Future	Buy	35	1,000	35,000.00	14.5066		507,731.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.4730		723,650.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.5025		725,125.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.5400		727,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.4825		724,125.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.5025		725,125.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	71	1,000	71,000.00	14.5018		1,029,627.80
\$ / R 14/12/2018	Foreign Exchange Future	Buy	71	1,000	71,000.00	14.5018		1,029,627.80
\$ / R 14/12/2018	Foreign Exchange Future	Sell	72	1,000	72,000.00	14.5080		1,044,576.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	72	1,000	72,000.00	14.5080		1,044,576.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	73	1,000	73,000.00	14.4752		1,056,689.60
\$ / R 14/12/2018	Foreign Exchange Future	Buy	73	1,000	73,000.00	14.4752		1,056,689.60
\$ / R 14/12/2018	Foreign Exchange Future	Sell	77	1,000	77,000.00	14.4730		1,114,421.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	80	1,000	80,000.00	14.5090		1,160,720.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4739		1,447,390.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4894		1,448,940.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.5057		1,450,570.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4631		1,446,310.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4894		1,448,940.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.5000		1,450,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.5277		1,452,770.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4789		1,447,890.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.5057		1,450,570.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.4900		1,449,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.5100		1,451,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.4731		1,447,310.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.5058		1,450,580.00

\$ / R 14/12/2018	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.5058	1,450,580.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	140	1,000	140,000.00	14.5002	2,030,028.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	140	1,000	140,000.00	14.5002	2,030,028.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	170	1,000	170,000.00	14.4452	2,455,684.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	170	1,000	170,000.00	14.5209	2,468,553.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	170	1,000	170,000.00	14.5075	2,466,275.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	170	1,000	170,000.00	14.4808	2,461,736.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.5026	2,900,520.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	200	1,000	200,000.00	14.5072	2,901,440.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	200	1,000	200,000.00	14.5282	2,905,640.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	205	1,000	205,000.00	14.4951	2,971,495.50
\$ / R 14/12/2018	Foreign Exchange Future	Buy	219	1,000	219,000.00	14.5305	3,182,179.50
\$ / R 14/12/2018	Foreign Exchange Future	Sell	220	1,000	220,000.00	14.4976	3,189,472.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	220	1,000	220,000.00	14.4938	3,188,636.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.4587	3,614,675.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.4587	3,614,675.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	300	1,000	300,000.00	14.5072	4,352,160.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	300	1,000	300,000.00	14.5026	4,350,780.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	372	1,000	372,000.00	14.4796	5,386,411.20
\$ / R 14/12/2018	Foreign Exchange Future	Buy	432	1,000	432,000.00	14.4792	6,255,014.40
\$ / R 14/12/2018	Foreign Exchange Future	Sell	462	1,000	462,000.00	14.5003	6,699,138.60
\$ / R 14/12/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.4560	7,228,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.4560	7,228,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5015	7,250,750.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5040	7,252,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.5160	7,258,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.5007	7,250,350.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5160	7,258,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.5449	7,272,450.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.4940	7,247,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5113	7,255,650.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5443	7,272,150.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.5449	7,272,450.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	560	1,000	560,000.00	14.5061	8,123,416.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	600	1,000	600,000.00	14.5524	8,731,440.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	614	1,000	614,000.00	14.5292	8,920,928.80
\$ / R 14/12/2018	Foreign Exchange Future	Buy	701	1,000	701,000.00	14.4792	10,149,919.20
\$ / R 14/12/2018	Foreign Exchange Future	Sell	783	1,000	783,000.00	14.5060	11,358,198.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	784	1,000	784,000.00	14.4792	11,351,692.80
\$ / R 14/12/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	14.4919	14,491,900.00
\$ / R 14/12/2018	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	14.5388	14,538,800.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.5190	14,519,000.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.4919	14,491,900.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.4567	14,456,700.00
\$ / R 14/12/2018	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.4796	14,479,600.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/12/2018 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.4742		28,948,400.00
\$ / R 14/12/2018 Foreign Exchange Future		Buy	2,100	1,000	2,100,000.00	14.5226		30,497,460.00
\$ / R 14/12/2018 Foreign Exchange Future		Buy	2,263	1,000	2,263,000.00	14.5058		32,826,625.40
\$ / R 14/12/2018 Foreign Exchange Future		Buy	3,576	1,000	3,576,000.00	14.4792		51,777,619.20
\$ / R 14/12/2018 Foreign Exchange Future		Sell	4,000	1,000	4,000,000.00	14.5102		58,040,800.00
\$ / R 14/12/2018 Foreign Exchange Future		Buy	4,000	1,000	4,000,000.00	14.5102		58,040,800.00
\$ / R 14/12/2018 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	14.5365		72,682,500.00
\$ / R 14/12/2018 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	14.5365		72,682,500.00
\$ / R 14/12/2018 Foreign Exchange Future		Buy	5,700	1,000	5,700,000.00	14.4970		82,632,900.00
\$ / R 14/12/2018 Foreign Exchange Future		Sell	5,700	1,000	5,700,000.00	14.4970		82,632,900.00
Total Futures			63,005		63,005,000.00			913,925,856.50
Total Options								
Total \$ / R Foreign Exchange Future			63,005		63,005,000.00			913,925,856.50

Dec 2018 \$ / R MAXI

\$ / R MAXI 14/12/2018 Foreign Exchange Future		Buy	1	100,000	100,000.00	14.5050		1,450,500.00
\$ / R MAXI 14/12/2018 Foreign Exchange Future		Buy	1	100,000	100,000.00	14.5000		1,450,000.00
\$ / R MAXI 14/12/2018 Foreign Exchange Future		Buy	4	100,000	400,000.00	14.5000		5,800,000.00
\$ / R MAXI 14/12/2018 Foreign Exchange Future		Buy	5	100,000	500,000.00	14.5050		7,252,500.00
\$ / R MAXI 14/12/2018 Foreign Exchange Future		Sell	11	100,000	1,100,000.00	14.5027		15,952,970.00
Total Futures			22		2,200,000.00			31,905,970.00
Total Options								
Total \$ / R MAXI Foreign Exchange Future			22		2,200,000.00			31,905,970.00

Dec 2018 £ / R

£ / R 14/12/2018 Foreign Exchange Future		Sell	21	1,000	21,000.00	18.9462		397,870.20
£ / R 14/12/2018 Foreign Exchange Future		Buy	21	1,000	21,000.00	18.9462		397,870.20
£ / R 14/12/2018 Foreign Exchange Future		Buy	72	1,000	72,000.00	18.9392		1,363,622.40
£ / R 14/12/2018 Foreign Exchange Future		Buy	107	1,000	107,000.00	18.9392		2,026,494.40
£ / R 14/12/2018 Foreign Exchange Future		Sell	179	1,000	179,000.00	18.9392		3,390,116.80
£ / R 14/12/2018 Foreign Exchange Future		Buy	390	1,000	390,000.00	19.0145		7,415,655.00
£ / R 14/12/2018 Foreign Exchange Future		Sell	390	1,000	390,000.00	19.0145		7,415,655.00

Total Futures		1,180		1,180,000.00		22,407,284.00
Total Options						
Total £ / R Foreign Exchange Future		1,180		1,180,000.00		22,407,284.00

Dec 2018 € / R

€ / R 14/12/2018 Foreign Exchange Future	Buy	4	1,000	4,000.00	16.8003	67,201.20
€ / R 14/12/2018 Foreign Exchange Future	Sell	4	1,000	4,000.00	16.8003	67,201.20
€ / R 14/12/2018 Foreign Exchange Future	Buy	700	1,000	700,000.00	16.8411	11,788,770.00
€ / R 14/12/2018 Foreign Exchange Future	Sell	700	1,000	700,000.00	16.8411	11,788,770.00
Total Futures		1,408		1,408,000.00		23,711,942.40
Total Options						
Total € / R Foreign Exchange Future		1,408		1,408,000.00		23,711,942.40

Dec 2018 AU\$ / R

AU\$ / R 14/12/2018 Foreign Exchange Future	Buy	3	1,000	3,000.00	10.3500	31,050.00
AU\$ / R 14/12/2018 Foreign Exchange Future	Sell	3	1,000	3,000.00	10.3500	31,050.00
Total Futures		6		6,000.00		62,100.00
Total Options						
Total AU\$ / R Foreign Exchange Future		6		6,000.00		62,100.00

Mar 2019 \$ / R

\$ / R 18/03/2019 Foreign Exchange Future	Buy	290	1,000	290,000.00	14.6325	4,243,425.00
\$ / R 18/03/2019 Foreign Exchange Future	Sell	290	1,000	290,000.00	14.6325	4,243,425.00
\$ / R 18/03/2019 Foreign Exchange Future	Sell	296	1,000	296,000.00	14.6462	4,335,275.20
\$ / R 18/03/2019 Foreign Exchange Future	Buy	296	1,000	296,000.00	14.6463	4,335,304.80
Total Futures		1,172		1,172,000.00		17,157,430.00
Total Options						
Total \$ / R Foreign Exchange Future		1,172		1,172,000.00		17,157,430.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			68,549		70,727,000.00			1 034 461 682.90
Total Options								
Grand Total for Currency Future Detailed Turnover			68,549		70,727,000.00			1 034 461 682.90