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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 23/01/2019

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Jan 2019 \$ / R								
\$ / R 31/01/2019 Any day expiry		Sell	418	1,000	418,000.00	13.9215		5,819,187.00
\$ / R 31/01/2019 Any day expiry		Buy	418	1,000	418,000.00	13.9215		5,819,187.00
		Total Futures	836		836,000.00			11,638,374.00
		Total Options						
		Total \$ / R Any day expiry	836		836,000.00			11,638,374.00
Feb 2019 \$ / R								
\$ / R 28/02/2019 Any day expiry		Sell	782	1,000	782,000.00	13.9675		10,922,585.00
\$ / R 28/02/2019 Any day expiry		Buy	782	1,000	782,000.00	13.9675		10,922,585.00

Total Futures

1,564

1,564,000.00

21,845,170.00

Total Options

Total \$ / R Any day expiry

1,564

1,564,000.00

21,845,170.00

Mar 2019 \$ / R

\$ / R 18/03/2019	Foreign Exchange Future	Buy	1	1,000	1,000.00	14.0168	14,016.80
\$ / R 18/03/2019	Foreign Exchange Future	Sell	1	1,000	1,000.00	14.0168	14,016.80
\$ / R 18/03/2019	Foreign Exchange Future	Sell	2	1,000	2,000.00	14.0179	28,035.80
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2	1,000	2,000.00	13.9566	27,913.20
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.0045	28,009.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	2	1,000	2,000.00	14.0179	28,035.80
\$ / R 18/03/2019	Foreign Exchange Future	Sell	4	1,000	4,000.00	13.9675	55,870.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	4	1,000	4,000.00	13.9675	55,870.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9768	69,884.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	13.9556	69,778.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0017	70,008.50
\$ / R 18/03/2019	Foreign Exchange Future	Sell	5	1,000	5,000.00	14.0686	70,343.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	14.0686	70,343.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9455	69,727.50
\$ / R 18/03/2019	Foreign Exchange Future	Buy	5	1,000	5,000.00	13.9556	69,778.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	7	1,000	7,000.00	13.9800	97,860.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	8	1,000	8,000.00	13.9550	111,640.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	8	1,000	8,000.00	13.9550	111,640.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.0050	140,050.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	22	1,000	22,000.00	13.9444	306,776.80
\$ / R 18/03/2019	Foreign Exchange Future	Sell	30	1,000	30,000.00	13.9283	417,849.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	35	1,000	35,000.00	13.9566	488,481.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	40	1,000	40,000.00	14.0050	560,200.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	13.9300	696,500.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.0050	700,250.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.0025	700,125.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.9566	697,830.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	13.9300	696,500.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.0110	700,550.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	58	1,000	58,000.00	13.9566	809,482.80
\$ / R 18/03/2019	Foreign Exchange Future	Sell	59	1,000	59,000.00	13.9551	823,350.90
\$ / R 18/03/2019	Foreign Exchange Future	Buy	93	1,000	93,000.00	13.9566	1,297,963.80
\$ / R 18/03/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.0100	1,401,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.0067	1,400,670.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.0100	1,401,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	13.9500	1,395,000.00
\$ / R 18/03/2019	Foreign Exchange Future	Buy	152	1,000	152,000.00	13.9449	2,119,624.80

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	200	1,000	200,000.00	13.9850		2,797,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	200	1,000	200,000.00	13.9850		2,797,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	300	1,000	300,000.00	13.9546		4,186,380.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	307	1,000	307,000.00	13.9552		4,284,246.40
\$ / R 18/03/2019 Foreign Exchange Future		Buy	500	1,000	500,000.00	13.9521		6,976,050.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	500	1,000	500,000.00	14.0016		7,000,800.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	500	1,000	500,000.00	13.9521		6,976,050.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	500	1,000	500,000.00	14.0016		7,000,800.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	523	1,000	523,000.00	13.9560		7,298,988.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	550	1,000	550,000.00	13.9607		7,678,385.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	550	1,000	550,000.00	13.9607		7,678,385.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	692	1,000	692,000.00	13.9560		9,657,552.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	692	1,000	692,000.00	13.9560		9,657,552.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	834	1,000	834,000.00	14.0154		11,688,843.60
\$ / R 18/03/2019 Foreign Exchange Future		Buy	869	1,000	869,000.00	13.9560		12,127,764.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,420	1,000	1,420,000.00	13.9560		19,817,520.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,426	1,000	1,426,000.00	13.9560		19,901,256.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	1,705	1,000	1,705,000.00	13.9560		23,794,980.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	1,878	1,000	1,878,000.00	14.0187		26,327,118.60
\$ / R 18/03/2019 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	13.9385		27,877,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	13.9335		27,867,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	13.9385		27,877,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	14.0030		42,009,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	3,000	1,000	3,000,000.00	14.0560		42,168,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	3,000	1,000	3,000,000.00	14.0030		42,009,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	3,000	1,000	3,000,000.00	14.0560		42,168,000.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	3,127	1,000	3,127,000.00	14.0187		43,836,474.90
\$ / R 18/03/2019 Foreign Exchange Future		Buy	3,365	1,000	3,365,000.00	13.9560		46,961,940.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	4,119	1,000	4,119,000.00	14.0154		57,729,432.60
\$ / R 18/03/2019 Foreign Exchange Future		Sell	4,953	1,000	4,953,000.00	14.0154		69,418,276.20
\$ / R 18/03/2019 Foreign Exchange Future		Buy	5,000	1,000	5,000,000.00	13.9385		69,692,500.00
\$ / R 18/03/2019 Foreign Exchange Future		Sell	5,000	1,000	5,000,000.00	13.9385		69,692,500.00
\$ / R 18/03/2019 Foreign Exchange Future		Buy	5,005	1,000	5,005,000.00	14.0187		70,163,593.50
\$ / R 18/03/2019 Foreign Exchange Future		Sell	9,308	1,000	9,308,000.00	13.9560		129,902,448.00
Total Futures			73,298		73,298,000.00			1,024,834,809.30
Total Options								
Total \$ / R Foreign Exchange Future			73,298		73,298,000.00			1,024,834,809.30

Mar 2019 £ / R

£ / R 18/03/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	18.1900	909,500.00
£ / R 18/03/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	18.1900	909,500.00
£ / R 18/03/2019	Foreign Exchange Future	Sell	97	1,000	97,000.00	18.2170	1,767,049.00
£ / R 18/03/2019	Foreign Exchange Future	Buy	129	1,000	129,000.00	18.2000	2,347,800.00
£ / R 18/03/2019	Foreign Exchange Future	Sell	129	1,000	129,000.00	18.2000	2,347,800.00
£ / R 18/03/2019	Foreign Exchange Future	Sell	388	1,000	388,000.00	18.2170	7,068,196.00
£ / R 18/03/2019	Foreign Exchange Future	Sell	485	1,000	485,000.00	18.2170	8,835,245.00
£ / R 18/03/2019	Foreign Exchange Future	Buy	970	1,000	970,000.00	18.2170	17,670,490.00
Total Futures			2,298		2,298,000.00		41,855,580.00
Total Options							
Total £ / R Foreign Exchange Future			2,298		2,298,000.00		41,855,580.00

Mar 2019 ¥ / R

¥ / R 18/03/2019	Foreign Exchange Future	Sell	2	100,000	200,000.00	0.1284	25,683.20
¥ / R 18/03/2019	Foreign Exchange Future	Sell	2	100,000	200,000.00	0.1284	25,683.20
¥ / R 18/03/2019	Foreign Exchange Future	Buy	2	100,000	200,000.00	0.1284	25,683.20
¥ / R 18/03/2019	Foreign Exchange Future	Buy	2	100,000	200,000.00	0.1284	25,683.20
¥ / R 18/03/2019	Foreign Exchange Future	Sell	2	100,000	200,000.00	0.1284	25,683.20
¥ / R 18/03/2019	Foreign Exchange Future	Buy	2	100,000	200,000.00	0.1284	25,683.20
¥ / R 18/03/2019	Foreign Exchange Future	Buy	4	100,000	400,000.00	0.1284	51,366.40
¥ / R 18/03/2019	Foreign Exchange Future	Sell	4	100,000	400,000.00	0.1284	51,366.40
¥ / R 18/03/2019	Foreign Exchange Future	Buy	6	100,000	600,000.00	0.1284	77,049.60
¥ / R 18/03/2019	Foreign Exchange Future	Sell	6	100,000	600,000.00	0.1284	77,049.60
¥ / R 18/03/2019	Foreign Exchange Future	Buy	7	100,000	700,000.00	0.1284	89,891.20
¥ / R 18/03/2019	Foreign Exchange Future	Buy	7	100,000	700,000.00	0.1284	89,891.20
¥ / R 18/03/2019	Foreign Exchange Future	Sell	7	100,000	700,000.00	0.1284	89,891.20
¥ / R 18/03/2019	Foreign Exchange Future	Sell	7	100,000	700,000.00	0.1284	89,891.20
¥ / R 18/03/2019	Foreign Exchange Future	Buy	7	100,000	700,000.00	0.1284	89,891.20
¥ / R 18/03/2019	Foreign Exchange Future	Sell	7	100,000	700,000.00	0.1284	89,891.20
¥ / R 18/03/2019	Foreign Exchange Future	Buy	53	100,000	5,300,000.00	0.1284	680,604.80
¥ / R 18/03/2019	Foreign Exchange Future	Sell	53	100,000	5,300,000.00	0.1284	680,604.80
¥ / R 18/03/2019	Foreign Exchange Future	Buy	255	100,000	25,500,000.00	0.1286	3,278,025.00
¥ / R 18/03/2019	Foreign Exchange Future	Buy	256	100,000	25,600,000.00	0.1286	3,290,880.00
¥ / R 18/03/2019	Foreign Exchange Future	Buy	306	100,000	30,600,000.00	0.1286	3,933,630.00
¥ / R 18/03/2019	Foreign Exchange Future	Buy	505	100,000	50,500,000.00	0.1286	6,491,775.00
¥ / R 18/03/2019	Foreign Exchange Future	Buy	628	100,000	62,800,000.00	0.1286	8,072,940.00
¥ / R 18/03/2019	Foreign Exchange Future	Buy	628	100,000	62,800,000.00	0.1286	8,072,940.00
¥ / R 18/03/2019	Foreign Exchange Future	Sell	628	100,000	62,800,000.00	0.1286	8,072,940.00
¥ / R 18/03/2019	Foreign Exchange Future	Buy	981	100,000	98,100,000.00	0.1286	12,610,755.00
¥ / R 18/03/2019	Foreign Exchange Future	Buy	7,069	100,000	706,900,000.00	0.1286	90,871,995.00
¥ / R 18/03/2019	Foreign Exchange Future	Sell	9,372	100,000	937,200,000.00	0.1286	120,477,060.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			20,180		2,018,000,000.00			259,411,488.00
Total Options								
Total ¥ / R Foreign Exchange Future			20,180		2,018,000,000.00			259,411,488.00
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Mar 2019 € / R								
€ / R 18/03/2019 Foreign Exchange Future		Sell	53	1,000	53,000.00	15.9419		844,920.70
€ / R 18/03/2019 Foreign Exchange Future		Buy	53	1,000	53,000.00	15.9419		844,920.70
Total Futures			106		106,000.00			1,689,841.40
Total Options								
Total € / R Foreign Exchange Future			106		106,000.00			1,689,841.40
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Apr 2019 \$ / R								
\$ / R 29/04/2019 Any day expiry		Sell	15	1,000	15,000.00	14.1120		211,680.00
\$ / R 29/04/2019 Any day expiry		Buy	15	1,000	15,000.00	14.1120		211,680.00
Total Futures			30		30,000.00			423,360.00
Total Options								
Total \$ / R Any day expiry			30		30,000.00			423,360.00
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Jun 2019 \$ / R								
\$ / R 14/06/2019 Foreign Exchange Future		Sell	200	1,000	200,000.00	14.1000		2,820,000.00
\$ / R 14/06/2019 Foreign Exchange Future		Buy	200	1,000	200,000.00	14.1000		2,820,000.00
Total Futures			400		400,000.00			5,640,000.00
Total Options								
Total \$ / R Foreign Exchange Future			400		400,000.00			5,640,000.00
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Dec 2019 £ / R								
£ / R 13/12/2019 Foreign Exchange Future		Sell	95	1,000	95,000.00	19.0980		1,814,310.00
£ / R 13/12/2019 Foreign Exchange Future		Sell	190	1,000	190,000.00	19.0980		3,628,620.00
£ / R 13/12/2019 Foreign Exchange Future		Sell	1,138	1,000	1,138,000.00	19.0980		21,733,524.00

£ / R 13/12/2019	Foreign Exchange Future	Sell	1,517	1,000	1,517,000.00	19.0980	28,971,666.00
£ / R 13/12/2019	Foreign Exchange Future	Sell	5,120	1,000	5,120,000.00	19.0980	97,781,760.00
£ / R 13/12/2019	Foreign Exchange Future	Buy	8,060	1,000	8,060,000.00	19.1020	153,962,120.00
£ / R 13/12/2019	Foreign Exchange Future	Buy	8,060	1,000	8,060,000.00	19.0980	153,929,880.00
	Total Futures		24,180		24,180,000.00		461,821,880.00
	Total Options						
	Total £ / R Foreign Exchange Future		24,180		24,180,000.00		461,821,880.00
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Total Futures			122,892		2,120,712,000.00		1 829 160 502.70
Total Options							
Grand Total for Currency Future Detailed Turnover			122,892		2,120,712,000.00		1 829 160 502.70