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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS DETAILED TURNOVER

DATE: 08/04/2019

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Apr 2019 \$ / R								
\$ / R 15/04/2019 Any day expiry		Buy	66	1,000	66,000.00	14.1470		933,702.00
\$ / R 15/04/2019 Any day expiry		Sell	66	1,000	66,000.00	14.1470		933,702.00
		Total Futures	132		132,000.00			1,867,404.00
		Total Options						
		Total \$ / R Any day expiry	132		132,000.00			1,867,404.00
Apr 2019 £ / R								
£ / R 26/04/2019 Any day expiry		Buy	25	1,000	25,000.00	18.5254		463,135.00
£ / R 26/04/2019 Any day expiry		Sell	25	1,000	25,000.00	18.5254		463,135.00

Total Futures	50	50,000.00	926,270.00
Total Options			
Total £ / R Any day expiry	50	50,000.00	926,270.00

May 2019 \$ / R

\$ / R 15/05/2019 Any day expiry	Sell	4,320	1,000	4,320,000.00	14.1970	61,331,040.00
\$ / R 15/05/2019 Any day expiry	Buy	4,320	1,000	4,320,000.00	14.1970	61,331,040.00
Total Futures		8,640		8,640,000.00		122,662,080.00
Total Options						
Total \$ / R Any day expiry		8,640		8,640,000.00		122,662,080.00

Jun 2019 \$ / R

\$ / R 14/06/2019 Foreign Exchange Future	Buy	1	1,000	1,000.00	14.2278	14,227.80
\$ / R 14/06/2019 Foreign Exchange Future	Buy	1	1,000	1,000.00	14.1990	14,199.00
\$ / R 14/06/2019 Foreign Exchange Future	Sell	1	1,000	1,000.00	14.2426	14,242.60
\$ / R 14/06/2019 Foreign Exchange Future	Sell	1	1,000	1,000.00	14.2278	14,227.80
\$ / R 14/06/2019 Foreign Exchange Future	Buy	1	1,000	1,000.00	14.1920	14,192.00
\$ / R 14/06/2019 Foreign Exchange Future	Sell	1	1,000	1,000.00	14.2778	14,277.80
\$ / R 14/06/2019 Foreign Exchange Future	Sell	2	1,000	2,000.00	14.1949	28,389.80
\$ / R 14/06/2019 Foreign Exchange Future	Buy	2	1,000	2,000.00	14.1949	28,389.80
\$ / R 14/06/2019 Foreign Exchange Future	Buy	3	1,000	3,000.00	14.2100	42,630.00
\$ / R 14/06/2019 Foreign Exchange Future	Sell	3	1,000	3,000.00	14.2174	42,652.20
\$ / R 14/06/2019 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2405	71,202.50
\$ / R 14/06/2019 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2405	71,202.50
\$ / R 14/06/2019 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2141	71,070.50
\$ / R 14/06/2019 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2317	71,158.50
\$ / R 14/06/2019 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2158	71,079.00
\$ / R 14/06/2019 Foreign Exchange Future	Sell	5	1,000	5,000.00	14.2141	71,070.50
\$ / R 14/06/2019 Foreign Exchange Future	Buy	5	1,000	5,000.00	14.2455	71,227.50
\$ / R 14/06/2019 Foreign Exchange Future	Sell	6	1,000	6,000.00	14.2776	85,665.60
\$ / R 14/06/2019 Foreign Exchange Future	Buy	6	1,000	6,000.00	14.2776	85,665.60
\$ / R 14/06/2019 Foreign Exchange Future	Sell	9	1,000	9,000.00	14.2347	128,112.30
\$ / R 14/06/2019 Foreign Exchange Future	Sell	10	1,000	10,000.00	14.2490	142,490.00
\$ / R 14/06/2019 Foreign Exchange Future	Buy	10	1,000	10,000.00	14.2490	142,490.00
\$ / R 14/06/2019 Foreign Exchange Future	Buy	12	1,000	12,000.00	14.2304	170,764.80
\$ / R 14/06/2019 Foreign Exchange Future	Buy	14	1,000	14,000.00	14.2000	198,800.00
\$ / R 14/06/2019 Foreign Exchange Future	Sell	14	1,000	14,000.00	14.2000	198,800.00
\$ / R 14/06/2019 Foreign Exchange Future	Buy	15	1,000	15,000.00	14.2338	213,507.00
\$ / R 14/06/2019 Foreign Exchange Future	Buy	15	1,000	15,000.00	14.2450	213,675.00
\$ / R 14/06/2019 Foreign Exchange Future	Sell	15	1,000	15,000.00	14.2450	213,675.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/06/2019	Foreign Exchange Future	Sell	17	1,000	17,000.00	14.2405		242,088.50
\$ / R 14/06/2019	Foreign Exchange Future	Buy	17	1,000	17,000.00	14.2405		242,088.50
\$ / R 14/06/2019	Foreign Exchange Future	Sell	20	1,000	20,000.00	14.1980		283,960.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	20	1,000	20,000.00	14.1980		283,960.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	22	1,000	22,000.00	14.2130		312,686.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	22	1,000	22,000.00	14.2130		312,686.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.2400		356,000.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.2400		356,000.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.2600		356,500.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	25	1,000	25,000.00	14.2600		356,500.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.2646		356,615.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	25	1,000	25,000.00	14.2675		356,687.50
\$ / R 14/06/2019	Foreign Exchange Future	Sell	30	1,000	30,000.00	14.2450		427,350.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	30	1,000	30,000.00	14.2450		427,350.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	32	1,000	32,000.00	14.2405		455,696.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	32	1,000	32,000.00	14.2405		455,696.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	33	1,000	33,000.00	14.2303		469,599.90
\$ / R 14/06/2019	Foreign Exchange Future	Buy	44	1,000	44,000.00	14.2400		626,560.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	44	1,000	44,000.00	14.2400		626,560.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.2535		712,675.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.1950		709,750.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.2118		710,590.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	50	1,000	50,000.00	14.1950		709,750.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.2118		710,590.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	50	1,000	50,000.00	14.1950		709,750.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	72	1,000	72,000.00	14.2400		1,025,280.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	72	1,000	72,000.00	14.2400		1,025,280.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	75	1,000	75,000.00	14.2706		1,070,295.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2166		1,421,660.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2657		1,426,570.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2144		1,421,440.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2570		1,425,700.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2570		1,425,700.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2144		1,421,440.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2144		1,421,440.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2144		1,421,440.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2144		1,421,440.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	100	1,000	100,000.00	14.2144		1,421,440.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	100	1,000	100,000.00	14.2657		1,426,570.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	124	1,000	124,000.00	14.1942		1,760,080.80

\$ / R 14/06/2019	Foreign Exchange Future	Sell	124	1,000	124,000.00	14.2002	1,760,824.80
\$ / R 14/06/2019	Foreign Exchange Future	Buy	124	1,000	124,000.00	14.2002	1,760,824.80
\$ / R 14/06/2019	Foreign Exchange Future	Buy	125	1,000	125,000.00	14.2535	1,781,687.50
\$ / R 14/06/2019	Foreign Exchange Future	Buy	127	1,000	127,000.00	14.2686	1,812,112.20
\$ / R 14/06/2019	Foreign Exchange Future	Buy	141	1,000	141,000.00	14.2487	2,009,066.70
\$ / R 14/06/2019	Foreign Exchange Future	Buy	150	1,000	150,000.00	14.2013	2,130,195.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	150	1,000	150,000.00	14.2013	2,130,195.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	150	1,000	150,000.00	14.2013	2,130,195.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	150	1,000	150,000.00	14.2013	2,130,195.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	152	1,000	152,000.00	14.2092	2,159,798.40
\$ / R 14/06/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.2275	3,556,875.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.2275	3,556,875.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.1507	3,537,675.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.1507	3,537,675.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	250	1,000	250,000.00	14.1882	3,547,050.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	250	1,000	250,000.00	14.1882	3,547,050.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	300	1,000	300,000.00	14.2380	4,271,400.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	300	1,000	300,000.00	14.2380	4,271,400.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	300	1,000	300,000.00	14.2484	4,274,520.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	300	1,000	300,000.00	14.2484	4,274,520.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	396	1,000	396,000.00	14.1990	5,622,804.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	396	1,000	396,000.00	14.1990	5,622,804.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	400	1,000	400,000.00	14.2275	5,691,000.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	400	1,000	400,000.00	14.2469	5,698,760.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	421	1,000	421,000.00	14.1990	5,977,779.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	421	1,000	421,000.00	14.1990	5,977,779.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.2275	7,113,750.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.2485	7,124,250.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.2657	7,132,850.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	500	1,000	500,000.00	14.2485	7,124,250.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	500	1,000	500,000.00	14.2657	7,132,850.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	550	1,000	550,000.00	14.2275	7,825,125.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	550	1,000	550,000.00	14.2275	7,825,125.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	575	1,000	575,000.00	14.2489	8,193,117.50
\$ / R 14/06/2019	Foreign Exchange Future	Buy	711	1,000	711,000.00	14.1940	10,091,934.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	711	1,000	711,000.00	14.1940	10,091,934.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	711	1,000	711,000.00	14.1940	10,091,934.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	711	1,000	711,000.00	14.1940	10,091,934.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	900	1,000	900,000.00	14.2275	12,804,750.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	14.2275	14,227,500.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.2275	14,227,500.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	1,000	1,000	1,000,000.00	14.2197	14,219,700.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	1,000	1,000	1,000,000.00	14.2197	14,219,700.00
\$ / R 14/06/2019	Foreign Exchange Future	Buy	1,500	1,000	1,500,000.00	14.2805	21,420,750.00
\$ / R 14/06/2019	Foreign Exchange Future	Sell	1,500	1,000	1,500,000.00	14.2805	21,420,750.00

Contract	Call/ Put	Strike Buy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
\$ / R 14/06/2019 Foreign Exchange Future		Buy	1,700	1,000	1,700,000.00	14.2013		24,142,210.00
\$ / R 14/06/2019 Foreign Exchange Future		Sell	1,700	1,000	1,700,000.00	14.2013		24,142,210.00
\$ / R 14/06/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	14.1940		28,388,000.00
\$ / R 14/06/2019 Foreign Exchange Future		Sell	2,000	1,000	2,000,000.00	14.1980		28,396,000.00
\$ / R 14/06/2019 Foreign Exchange Future		Buy	2,000	1,000	2,000,000.00	14.1940		28,388,000.00
\$ / R 14/06/2019 Foreign Exchange Future		Sell	7,300	1,000	7,300,000.00	14.2275		103,860,750.00
\$ / R 14/06/2019 Foreign Exchange Future		Buy	7,300	1,000	7,300,000.00	14.2275		103,860,750.00
\$ / R 14/06/2019 Foreign Exchange Future		Buy	15,000	1,000	15,000,000.00	14.2320		213,480,000.00
\$ / R 14/06/2019 Foreign Exchange Future		Sell	15,000	1,000	15,000,000.00	14.2320		213,480,000.00
Total Futures			77,879		77,879,000.00			1,107,911,233.20
Total Options								
Total \$ / R Foreign Exchange Future			77,879		77,879,000.00			1,107,911,233.20

Jun 2019 £ / R								
£ / R 14/06/2019 Foreign Exchange Future		Sell	14	1,000	14,000.00	18.6448		261,027.20
£ / R 14/06/2019 Foreign Exchange Future		Buy	14	1,000	14,000.00	18.6448		261,027.20
£ / R 14/06/2019 Foreign Exchange Future		Buy	45	1,000	45,000.00	18.6448		839,016.00
£ / R 14/06/2019 Foreign Exchange Future		Sell	45	1,000	45,000.00	18.6448		839,016.00
£ / R 14/06/2019 Foreign Exchange Future		Buy	81	1,000	81,000.00	18.6448		1,510,228.80
£ / R 14/06/2019 Foreign Exchange Future		Sell	81	1,000	81,000.00	18.6448		1,510,228.80
£ / R 14/06/2019 Foreign Exchange Future		Buy	500	1,000	500,000.00	18.6475		9,323,750.00
£ / R 14/06/2019 Foreign Exchange Future		Buy	500	1,000	500,000.00	18.6515		9,325,750.00
£ / R 14/06/2019 Foreign Exchange Future		Sell	500	1,000	500,000.00	18.6197		9,309,850.00
£ / R 14/06/2019 Foreign Exchange Future		Sell	500	1,000	500,000.00	18.6005		9,300,250.00
£ / R 14/06/2019 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	18.6101		18,610,100.00
£ / R 14/06/2019 Foreign Exchange Future		Buy	1,000	1,000	1,000,000.00	18.6112		18,611,200.00
£ / R 14/06/2019 Foreign Exchange Future		Sell	1,000	1,000	1,000,000.00	18.6112		18,611,200.00
Total Futures			5,280		5,280,000.00			98,312,644.00
Total Options								
Total £ / R Foreign Exchange Future			5,280		5,280,000.00			98,312,644.00

Jun 2019 € / R								
€ / R 14/06/2019 Foreign Exchange Future		Buy	1	1,000	1,000.00	16.0840		16,084.00
€ / R 14/06/2019 Foreign Exchange Future		Sell	1	1,000	1,000.00	16.0840		16,084.00

	Total Futures		2		2,000.00		32,168.00
	Total Options						
	Total € / R Foreign Exchange Future		2		2,000.00		32,168.00

Sep 2019 \$ / R							
\$ / R 16/09/2019	Foreign Exchange Future	Buy	10	1,000	10,000.00	14.3421	143,421.00
\$ / R 16/09/2019	Foreign Exchange Future	Sell	10	1,000	10,000.00	14.3421	143,421.00
\$ / R 16/09/2019	Foreign Exchange Future	Sell	24	1,000	24,000.00	14.3592	344,620.80
\$ / R 16/09/2019	Foreign Exchange Future	Buy	24	1,000	24,000.00	14.3592	344,620.80
	Total Futures		68		68,000.00		976,083.60
	Total Options						
	Total \$ / R Foreign Exchange Future		68		68,000.00		976,083.60

Sep 2019 € / R							
€ / R 16/09/2019	Foreign Exchange Future	Sell	46	1,000	46,000.00	16.3781	753,392.60
€ / R 16/09/2019	Foreign Exchange Future	Buy	46	1,000	46,000.00	16.3781	753,392.60
	Total Futures		92		92,000.00		1,506,785.20
	Total Options						
	Total € / R Foreign Exchange Future		92		92,000.00		1,506,785.20

Mar 2020 \$ / R							
\$ / R 16/03/2020	Foreign Exchange Future	Sell	71	1,000	71,000.00	14.7730	1,048,883.00
\$ / R 16/03/2020	Foreign Exchange Future	Buy	711	1,000	711,000.00	14.6830	10,439,613.00
\$ / R 16/03/2020	Foreign Exchange Future	Sell	711	1,000	711,000.00	14.6730	10,432,503.00
	Total Futures		1,493		1,493,000.00		21,920,999.00
	Total Options						
	Total \$ / R Foreign Exchange Future		1,493		1,493,000.00		21,920,999.00

Contract	Call/ Put	StrikeBuy/ Sell	Number of Contracts	Contract Size	Foreign Value	Price	Spot Rate	ZAR Converted Amount
Total Futures			93,636		93,636,000.00			1 356 115 667.00
Total Options								
Grand Total for Currency Future Detailed Turnover			93,636		93,636,000.00			1 356 115 667.00