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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Mar-19	19.00	C	Foreign Exchange Future	120	142,304	142,304,000.00	0.00
£ / R 18-Mar-19		C	Foreign Exchange Future	11	17,980	17,980,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	13	33,747	33,747,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	1	250	250,000.00	0.00
CHF / R 18-Mar-19			Foreign Exchange Future	7	893	893,000.00	0.00
\$ / R 25-Mar-19	14.37	C	Any day expiry	11	46,334	46,334,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	1	36	36,000.00	0.00
\$ / R 14-Jun-19	12.92	P	Foreign Exchange Future	53	29,245	29,245,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	19	18,175	18,175,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	31	111,819	111,819,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	1	304	304,000.00	0.00
CHF / R 14-Jun-19			Foreign Exchange Future	9	2,036	2,036,000.00	0.00
\$ / R 16-Sep-19		C	Foreign Exchange Future	6	50,115	50,115,000.00	0.00
CHF / R 16-Sep-19			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 13-Dec-19		C	Foreign Exchange Future	11	699,300	699,300,000.00	0.00
€ / R 13-Dec-19		C	Foreign Exchange Future	11	683,230	683,230,000.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Total Futures</b>				<b>271</b>	<b>397,502</b>	<b>397,502,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>35</b>	<b>1,438,366</b>	<b>1,438,366,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>306</b>	<b>1,835,868</b>	<b>1,835,868,000.00</b>	<b>0.00</b>