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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Mar-19			Foreign Exchange Future	187	59,005	59,005,000.00	0.00
£ / R 18-Mar-19	19.00	C	Foreign Exchange Future	19	1,294	1,294,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	23	20,240	20,240,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	8	372	372,000.00	0.00
TRY / R 18-Mar-19			Foreign Exchange Future	1	25,000	25,000,000.00	0.00
\$ / R 28-Mar-19	14.50	P	Any day expiry	11	31,516	31,516,000.00	0.00
\$ / R 5-Apr-19	14.20	P	Any day expiry	7	35,000	35,000,000.00	0.00
£ / R 15-Apr-19			Any day expiry	1	2	2,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	193	121,284	121,284,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	50	12,887	12,887,000.00	0.00
€ / R 14-Jun-19	16.64	C	Foreign Exchange Future	17	3,232	3,232,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	7	368	368,000.00	0.00
QUANTO € / \$ 14-Jun-19			Foreign Exchange Future	1	582	5,820,000.00	0.00
TRY / R 14-Jun-19			Foreign Exchange Future	2	30,000	30,000,000.00	0.00
\$ / R 28-Jun-19			Any day expiry	1	467	467,000.00	0.00
\$ / R 16-Sep-19		C	Foreign Exchange Future	12	90,994	90,994,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	2	35,662	35,662,000.00	0.00
\$ / R 13-Dec-19		C	Foreign Exchange Future	4	1,560	1,560,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 13-Dec-19		C	Foreign Exchange Future	5	1,560	1,560,000.00	0.00
\$ / R 16-Mar-20			Foreign Exchange Future	2	7,462	7,462,000.00	0.00
£ / R 16-Mar-20		C	Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				527	350,847	356,085,000.00	0.00
Total Options				27	128,140	128,140,000.00	0.00
Grand Total for Currency Future Turnover Summary				554	478,987	484,225,000.00	0.00