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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Mar-19			Any day expiry	146	355,131	355,131,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	7	1,873	1,873,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	20	18,031	18,031,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	25	5,307	5,307,000.00	0.00
CAD/ R 18-Mar-19			Foreign Exchange Future	4	1,000	1,000,000.00	0.00
CHF / R 18-Mar-19			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO £ / \$ 18-Mar-19			Foreign Exchange Future	1	5	50,000.00	0.00
QUANTO € / \$ 18-Mar-19			Foreign Exchange Future	1	5	50,000.00	0.00
TRY / R 18-Mar-19			Foreign Exchange Future	2	1,696	1,696,000.00	0.00
\$ / R 29-Mar-19			Any day expiry	6	5,000	5,000,000.00	0.00
\$ / R 15-Apr-19			Any day expiry	1	1,020	1,020,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	157	156,897	156,897,000.00	0.00
\$ / R MAXI 14-Jun-19			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	9	2,873	2,873,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	12	2,614	2,614,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	3	2,344	2,344,000.00	0.00
CAD/ R 14-Jun-19			Foreign Exchange Future	2	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
QUANTO £ / \$ 14-Jun-19			Foreign Exchange Future	1	5	50,000.00	0.00
QUANTO € / \$ 14-Jun-19			Foreign Exchange Future	2	5	50,000.00	0.00
TRY / R 14-Jun-19			Foreign Exchange Future	1	1,696	1,696,000.00	0.00
\$ / R 13-Sep-19			Any day expiry	3	3,617	3,617,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	21	1,286	1,286,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	4	3,349	3,349,000.00	0.00
AU\$ / R 16-Sep-19			Foreign Exchange Future	16	1,731	1,731,000.00	0.00
\$ / R 13-Dec-19		C	Foreign Exchange Future	4	24,050	24,050,000.00	0.00
£ / R 13-Dec-19			Foreign Exchange Future	1	1	1,000.00	0.00
€ / R 13-Dec-19			Foreign Exchange Future	1	14,925	14,925,000.00	0.00
Total Futures				450	592,621	593,791,000.00	0.00
Total Options				3	12,450	12,450,000.00	0.00
Grand Total for Currency Future Turnover Summary				453	605,071	606,241,000.00	0.00