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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Mar-19			Any day expiry	2	3,409	3,409,000.00	0.00
£ / R 29-Mar-19			Any day expiry	1	80	80,000.00	0.00
€ / R 29-Mar-19			Any day expiry	1	53	53,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	1	13	13,000.00	0.00
\$ / R 15-May-19			Any day expiry	1	2	2,000.00	0.00
\$ / R 31-May-19			Any day expiry	2	35	35,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	126	50,396	50,396,000.00	0.00
\$ / R MAXI 14-Jun-19			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	27	7,494	7,494,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	8	512	512,000.00	0.00
\$ / R 28-Jun-19			Any day expiry	1	186	186,000.00	0.00
\$ / R 31-Jul-19			Any day expiry	1	188	188,000.00	0.00
\$ / R 30-Aug-19			Any day expiry	1	157	157,000.00	0.00
\$ / R 16-Sep-19	14.82	P	Foreign Exchange Future	3	2,000	2,000,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	1	250	250,000.00	0.00
CAD/ R 16-Sep-19			Foreign Exchange Future	1	250	250,000.00	0.00
QUANTO € / \$ 16-Sep-19			Foreign Exchange Future	1	143	1,430,000.00	0.00
\$ / R 13-Dec-19		C	Foreign Exchange Future	13	345,010	345,010,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 13-Dec-19	19.80	C	Foreign Exchange Future	12	307,500	307,500,000.00	0.00
QUANTO £ /\$ 13-Dec-19			Foreign Exchange Future	0	0	0.00	0.00
Total Futures				179	64,183	65,965,000.00	0.00
Total Options				25	653,500	653,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				204	717,683	719,465,000.00	0.00