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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 08/01/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 18-Jan-19	13.80	P	Any day expiry	8	25,012	25,012,000.00	0.00
$ / R 28-Feb-19			Any day expiry	1	4	4,000.00	0.00
$ / R 18-Mar-19	13.50	P	Foreign Exchange Future	90	59,851	59,851,000.00	0.00
$ / R MAXI 18-Mar-19			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	2	4	4,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	1	1,000.00	0.00
AU$ / R 18-Mar-19			Foreign Exchange Future	1	1	1,000.00	0.00
CAD/ R 18-Mar-19			Foreign Exchange Future	1	1,850	1,850,000.00	0.00
QUANTO £ /$ 18-Mar-19			Foreign Exchange Future	1	5	50,000.00	0.00
$ / R 15-Apr-19			Any day expiry	2	260	260,000.00	0.00
£ / R 15-Apr-19			Any day expiry	1	43	43,000.00	0.00
€ / R 15-Apr-19			Any day expiry	1	4	4,000.00	0.00
$ / R 30-Apr-19			Any day expiry	1	400	400,000.00	0.00
$ / R 31-May-19			Any day expiry	1	400	400,000.00	0.00
$ / R 14-Jun-19			Foreign Exchange Future	3	2,271	2,271,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	2	150	150,000.00	0.00
AU$ / R 14-Jun-19			Foreign Exchange Future	1	20	20,000.00	0.00
$ / R 28-Jun-19			Any day expiry	1	400	400,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
NZ$ / R 16-Sep-19			Foreign Exchange Future	1	213	213,000.00	0.00
$ / R 13-Dec-19			Foreign Exchange Future	1	320	320,000.00	0.00
$ / R 16-Mar-20			Foreign Exchange Future	1	3	3,000.00	0.00
Total Futures				**108**	**46,222**	**47,257,000.00**	**0.00**
Total Options				**14**	**45,000**	**45,000,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**122**	**91,222**	**92,257,000.00**	**0.00**