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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 22-Mar-19			Any day expiry	169	1,057,862	1,057,862,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	15	39,838	39,838,000.00	0.00
¥ / R 18-Mar-19			Foreign Exchange Future	1	10,000	1,000,000,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	23	32,637	32,637,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	5	5,189	5,189,000.00	0.00
CAD / R 18-Mar-19			Foreign Exchange Future	7	1,800	1,800,000.00	0.00
CHF / R 18-Mar-19			Foreign Exchange Future	2	893	893,000.00	0.00
\$ / R 28-Mar-19			Any day expiry	7	10,000	10,000,000.00	0.00
\$ / R 1-Apr-19			Any day expiry	7	10,000	10,000,000.00	0.00
\$ / R 15-Apr-19			Any day expiry	1	550	550,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	1	4,000	4,000,000.00	0.00
\$ / R 7-May-19			Any day expiry	1	303	303,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	162	453,940	453,940,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	10	820	820,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	15	1,062	1,062,000.00	0.00
€ / R 14-Aug-19	19.65	C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	2	35	35,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	1	665	665,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 16-Sep-19	18.60	C	Foreign Exchange Future	34	15,280	15,280,000.00	0.00
\$ / R 13-Dec-19	14.10	P	Foreign Exchange Future	14	104,600	104,600,000.00	0.00
\$ / R 16-Mar-20			Foreign Exchange Future	1	400	400,000.00	0.00
£ / R 16-Mar-20			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R 12-Jun-20		C	Foreign Exchange Future	6	4,500	4,500,000.00	0.00
<b>Total Futures</b>				<b>460</b>	<b>1,630,774</b>	<b>2,620,774,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>30</b>	<b>144,100</b>	<b>144,100,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>490</b>	<b>1,774,874</b>	<b>2,764,874,000.00</b>	<b>0.00</b>