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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Mar-19		P	Any day expiry	4	1,400	1,400,000.00	0.00
$ / R 5-Apr-19	14.40	P	Any day expiry	10	71,200	71,200,000.00	0.00
$ / R 17-Apr-19	14.44	C	Any day expiry	3	2,483	2,483,000.00	0.00
$ / R 23-Apr-19	14.55	C	Any day expiry	2	1,000	1,000,000.00	0.00
$ / R 9-May-19	14.20	C	Any day expiry	2	2,000	2,000,000.00	0.00
$ / R 14-Jun-19		C	Foreign Exchange Future	144	94,320	94,320,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	12	3,490	3,490,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	5	33	33,000.00	0.00
AU$ / R 14-Jun-19			Foreign Exchange Future	4	404	404,000.00	0.00
CAD/ R 14-Jun-19			Foreign Exchange Future	1	150	150,000.00	0.00
TRY / R 14-Jun-19			Foreign Exchange Future	1	40,000	40,000,000.00	0.00
€ / R 14-Aug-19		C	Any day expiry	5	42,400	42,400,000.00	0.00
$ / R 16-Sep-19	13.90	P	Foreign Exchange Future	4	8,379	8,379,000.00	0.00
€ / R 16-Sep-19		P	Foreign Exchange Future	2	707	707,000.00	0.00
AU$ / 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
$ / R 13-Dec-19	14.11	P	Foreign Exchange Future	10	48,110	48,110,000.00	0.00
$ / R 16-Mar-20	17.88	C	Foreign Exchange Future	2	120,000	120,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**174**	**142,238**	**142,238,000.00**	**0.00**
Total Options				**39**	**294,338**	**294,338,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**213**	**436,576**	**436,576,000.00**	**0.00**