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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/03/2019

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 28-Mar-19			Any day expiry	11	30,000	30,000,000.00	0.00
$ / R 4-Apr-19		C	Any day expiry	3	12,000	12,000,000.00	0.00
$ / R 14-Jun-19			Foreign Exchange Future	173	111,515	111,515,000.00	0.00
$ / R MAXI 14-Jun-19			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	6	2,114	2,114,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	16	2,417	2,417,000.00	0.00
AU$ / R 14-Jun-19			Foreign Exchange Future	12	1,657	1,657,000.00	0.00
CAD/ R 14-Jun-19			Foreign Exchange Future	1	150	150,000.00	0.00
CHF / R 14-Jun-19			Foreign Exchange Future	3	250	250,000.00	0.00
DKK / R 14-Jun-19			Foreign Exchange Future	3	250	2,500,000.00	0.00
$ / R 16-Sep-19		C	Foreign Exchange Future	17	35,962	35,962,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	4	1,500	1,500,000.00	0.00
AU$ / R 16-Sep-19			Foreign Exchange Future	2	250	250,000.00	0.00
CAD/ R 16-Sep-19			Foreign Exchange Future	1	150	150,000.00	0.00
CHF / R 16-Sep-19			Foreign Exchange Future	4	300	300,000.00	0.00
$ / R 16-Mar-20	17.04	C	Foreign Exchange Future	3	818,691	818,691,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**242**	**152,078**	**155,318,000.00**	**0.00**
Total Options				**19**	**865,138**	**865,138,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**261**	**1,017,216**	**1,020,456,000.00**	**0.00**