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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/10/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Oct-18			Any day expiry	2	1,694	1,694,000.00	0.00
\$ / R 14-Dec-18			Foreign Exchange Future	136	67,794	67,794,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	5	25	2,500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	4	903	903,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	2	139	139,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	5	254	254,000.00	0.00
R / ¥EN 14-Dec-18			Foreign Exchange Future	14	16,000	160,000,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	1	1,173	1,173,000.00	0.00
\$ / R 28-Feb-19			Any day expiry	1	309	309,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	12	3,204	3,204,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	5	2,003	2,003,000.00	0.00
\$ / R 27-Mar-19	14.50	P	Any day expiry	7	325,000	325,000,000.00	0.00
\$ / R 14-Jun-19	15.55	C	Foreign Exchange Future	15	26,464	26,464,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	1	1,000.00	0.00
AU\$ / R 14-Jun-19			Foreign Exchange Future	3	3	3,000.00	0.00
\$ / R 16-Sep-19	15.55	C	Foreign Exchange Future	6	30,742	30,742,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 16-Sep-19			Foreign Exchange Future	1	500	500,000.00	0.00
€ / R 16-Sep-19		C	Foreign Exchange Future	2	110,000	110,000,000.00	0.00
£ / R 13-Dec-19			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>209</b>	<b>97,228</b>	<b>245,683,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>19</b>	<b>490,000</b>	<b>490,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>228</b>	<b>587,228</b>	<b>735,683,000.00</b>	<b>0.00</b>