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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Dec-18			Foreign Exchange Future	101	56,257	56,257,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	8	45	4,500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	7	560	560,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	5	806	806,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	2	2,000.00	0.00
CAD/ R 14-Dec-18			Foreign Exchange Future	1	100	100,000.00	0.00
DKK / R 14-Dec-18			Foreign Exchange Future	1	100	1,000,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	1	71	71,000.00	0.00
£ / R 31-Jan-19			Any day expiry	1	1	1,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	17	3,385	3,385,000.00	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	1	500	500,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	500	500,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	2	104	104,000.00	0.00
CAD/ R 18-Mar-19			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 29-Mar-19			Any day expiry	1	724	724,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	5	5,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
AU\$ / R 14-Jun-19			Foreign Exchange Future	1	5	5,000.00	0.00
CAD/ R 14-Jun-19			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	3	788	788,000.00	0.00
CAD/ R 16-Sep-19			Foreign Exchange Future	1	5	5,000.00	0.00
Total Futures				162	64,093	71,518,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				162	64,093	71,518,000.00	0.00