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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Nov-18			Any day expiry	3	413	413,000.00	0.00
£ / R 30-Nov-18			Any day expiry	1	9	9,000.00	0.00
€ / R 30-Nov-18			Any day expiry	1	34	34,000.00	0.00
\$ / R 3-Dec-18			Any day expiry	1	166	166,000.00	0.00
\$ / R 14-Dec-18		P	Foreign Exchange Future	108	68,116	68,116,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	4	259	259,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	9	5,002	5,002,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	1	8,342	8,342,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 31-Dec-18			Any day expiry	2	780	780,000.00	0.00
\$ / R 16-Jan-19			Any day expiry	1	12	12,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	1	380	380,000.00	0.00
£ / R 31-Jan-19			Any day expiry	1	4	4,000.00	0.00
\$ / R 28-Feb-19			Any day expiry	1	380	380,000.00	0.00
\$ / R 18-Mar-19		P	Foreign Exchange Future	11	5,252	5,252,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	4	742	742,000.00	0.00
\$ / R 29-Mar-19			Any day expiry	2	1,680	1,680,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Jun-19			Foreign Exchange Future	2	15	15,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	555	555,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	2	1,065	1,065,000.00	0.00
£ / R 13-Dec-19			Foreign Exchange Future	1	500	500,000.00	0.00
£ / R 16-Mar-20			Foreign Exchange Future	1	500	500,000.00	0.00
<b>Total Futures</b>				<b>157</b>	<b>79,311</b>	<b>79,356,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>15,000</b>	<b>15,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>160</b>	<b>94,311</b>	<b>94,356,000.00</b>	<b>0.00</b>