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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 29/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 29-Nov-18			Any day expiry	1	461	461,000.00	0.00
\$ / R 3-Dec-18			Any day expiry	1	166	166,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	193	267,178	267,178,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	15	1,500,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	6	21	21,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	14	374	374,000.00	0.00
QUANTO € / \$ 14-Dec-18			Foreign Exchange Future	1	5	50,000.00	0.00
\$ / R 31-Jan-19			Any day expiry	1	200	200,000.00	0.00
\$ / R 28-Feb-19			Any day expiry	1	200	200,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	75	38,412	38,412,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	3	481	481,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	4	1,545	1,545,000.00	0.00
\$ / R 27-Mar-19	13.88	P	Any day expiry	6	32,200	32,200,000.00	0.00
\$ / R 30-Apr-19			Any day expiry	1	200	200,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	2	12	12,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	476	476,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	2	534	534,000.00	0.00
QUANTO € / \$ 14-Jun-19			Foreign Exchange Future	1	582	5,820,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
€ / R 14-Aug-19		P	Any day expiry	2	30,000	30,000,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	1	120	120,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	2	484	484,000.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	2	544	544,000.00	0.00
£ / R 13-Dec-19			Foreign Exchange Future	3	994	994,000.00	0.00
€ / R 13-Dec-19			Foreign Exchange Future	2	554	554,000.00	0.00
<b>Total Futures</b>				<b>269</b>	<b>117,789</b>	<b>124,557,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>59</b>	<b>257,969</b>	<b>257,969,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>328</b>	<b>375,758</b>	<b>382,526,000.00</b>	<b>0.00</b>