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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/12/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 12-Dec-18			Any day expiry	171	113,006	113,006,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	27	21,803	21,803,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	35	48,938	48,938,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	15	3,617	3,617,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	7	893	893,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	2	10	100,000.00	0.00
\$ / R 16-Jan-19			Any day expiry	1	8	8,000.00	0.00
\$ / R 11-Mar-19	13.94	P	Any day expiry	2	55,000	55,000,000.00	0.00
\$ / R 18-Mar-19		P	Foreign Exchange Future	188	104,111	104,111,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	3	33	3,300,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	38	23,614	23,614,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	39	52,393	52,393,000.00	0.00
AU\$ / R 18-Mar-19			Foreign Exchange Future	16	5,040	5,040,000.00	0.00
CHF / R 18-Mar-19			Foreign Exchange Future	8	1,786	1,786,000.00	0.00
\$ / R 14-Jun-19		C	Foreign Exchange Future	7	6,795	6,795,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	1	25	25,000.00	0.00
£ / R 16-Sep-19			Foreign Exchange Future	1	650	650,000.00	0.00
£ / R 13-Dec-19			Foreign Exchange Future	1	500	500,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
£ / R 16-Mar-20			Foreign Exchange Future	1	500	500,000.00
Total Futures				553	375,927	379,284,000.00
Total Options				10	62,795	62,795,000.00
Grand Total for Currency Future Turnover Summary				563	438,722	442,079,000.00