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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/12/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Dec-18			Foreign Exchange Future	122	369,011	369,011,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	9	48,963	48,963,000.00	0.00
¥ / R 14-Dec-18			Foreign Exchange Future	1	6,905	690,500,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	10	44,769	44,769,000.00	0.00
AU\$ / R 14-Dec-18			Foreign Exchange Future	2	14,657	14,657,000.00	0.00
CAD / R 14-Dec-18			Foreign Exchange Future	1	750	750,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	1	893	893,000.00	0.00
DKK / R 14-Dec-18			Foreign Exchange Future	1	140	1,400,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	1	400	4,000,000.00	0.00
QUANTO € / \$ 14-Dec-18			Foreign Exchange Future	1	60	600,000.00	0.00
\$ / R 20-Dec-18			Any day expiry	1	1,300	1,300,000.00	0.00
\$ / R 30-Jan-19			Any day expiry	1	963	963,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	184	94,049	94,049,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	1	10	1,000,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	5	124	124,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	13	776	776,000.00	0.00
CHF / R 18-Mar-19			Foreign Exchange Future	3	250	250,000.00	0.00
QUANTO £ / \$ 18-Mar-19			Foreign Exchange Future	1	400	4,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 14-Jun-19	16.09	C	Foreign Exchange Future	26	144,493	144,493,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	660	660,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	5	5,000.00	0.00
\$ / R 16-Mar-20			Foreign Exchange Future	1	300	300,000.00	0.00
<b>Total Futures</b>				<b>364</b>	<b>589,261</b>	<b>1,282,846,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>24</b>	<b>140,617</b>	<b>140,617,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>388</b>	<b>729,878</b>	<b>1,423,463,000.00</b>	<b>0.00</b>