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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/11/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 30-Nov-18			Any day expiry	1	200	200,000.00	0.00
\$ / R 12-Dec-18			Any day expiry	142	59,506	59,506,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	4	20	2,000,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	10	271	271,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	16	2,555	2,555,000.00	0.00
CAD/ R 14-Dec-18			Foreign Exchange Future	2	200	200,000.00	0.00
CHF / R 14-Dec-18			Foreign Exchange Future	4	250	250,000.00	0.00
\$ / R 20-Dec-18		P	Any day expiry	2	36,000	36,000,000.00	0.00
\$ / R 25-Jan-19			Any day expiry	1	51	51,000.00	0.00
\$ / R 25-Feb-19			Any day expiry	1	15	15,000.00	0.00
\$ / R 18-Mar-19			Foreign Exchange Future	11	1,765	1,765,000.00	0.00
\$ / R MAXI 18-Mar-19			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	5	120	120,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	3	1,014	1,014,000.00	0.00
CAD/ R 18-Mar-19			Foreign Exchange Future	14	1,150	1,150,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	24	120	120,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	1	520	520,000.00	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	
£ / R 16-Sep-19			Foreign Exchange Future	1	485	485,000.00	0.00
\$ / R 13-Dec-19			Foreign Exchange Future	2	500	500,000.00	0.00
Total Futures				245	68,757	71,727,000.00	0.00
Total Options				2	36,000	36,000,000.00	0.00
Grand Total for Currency Future Turnover Summary				247	104,757	107,727,000.00	0.00