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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/10/2018

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 28-Nov-18 | | C | Any day expiry | 2 | 8,000 | 8,000,000.00 | 0.00 |
| \$ / R 14-Dec-18 | 13.75 | P | Foreign Exchange Future | 161 | 94,388 | 94,388,000.00 | 0.00 |
| \$ / R MAXI 14-Dec-18 | | | Foreign Exchange Future | 3 | 170 | 17,000,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 10 | 6,336 | 6,336,000.00 | 0.00 |
| AU\$ / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 26 | 26,000.00 | 0.00 |
| \$ / R 30-Jan-19 | | C | Any day expiry | 2 | 8,000 | 8,000,000.00 | 0.00 |
| \$ / R 18-Mar-19 | | | Foreign Exchange Future | 7 | 349 | 349,000.00 | 0.00 |
| £ / R 18-Mar-19 | | | Foreign Exchange Future | 1 | 300 | 300,000.00 | 0.00 |
| € / R 18-Mar-19 | | | Foreign Exchange Future | 2 | 302 | 302,000.00 | 0.00 |
| \$ / R 26-Apr-19 | | C | Any day expiry | 2 | 8,000 | 8,000,000.00 | 0.00 |
| Total Futures | | | | 185 | 101,171 | 118,001,000.00 | 0.00 |
| Total Options | | | | 7 | 24,700 | 24,700,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 192 | 125,871 | 142,701,000.00 | 0.00 |