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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/03/2019

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 19-Mar-19 | 14.13 | C | Any day expiry | 109 | 163,690 | 163,690,000.00 | 0.00 |
| £ / R 18-Mar-19 | | | Foreign Exchange Future | 9 | 2,267 | 2,267,000.00 | 0.00 |
| € / R 18-Mar-19 | | | Foreign Exchange Future | 3 | 1,580 | 1,580,000.00 | 0.00 |
| AUS / R 18-Mar-19 | | | Foreign Exchange Future | 1 | 1 | 1,000.00 | 0.00 |
| \$ / R 28-Mar-19 | 14.18 | C | Any day expiry | 2 | 1,500 | 1,500,000.00 | 0.00 |
| \$ / R 4-Apr-19 | | C | Any day expiry | 10 | 15,025 | 15,025,000.00 | 0.00 |
| \$ / R 30-Apr-19 | | | Any day expiry | 2 | 378 | 378,000.00 | 0.00 |
| \$ / R 9-May-19 | 14.20 | C | Any day expiry | 2 | 5,000 | 5,000,000.00 | 0.00 |
| \$ / R 14-Jun-19 | | | Foreign Exchange Future | 36 | 18,316 | 18,316,000.00 | 0.00 |
| TRY / R 14-Jun-19 | | | Foreign Exchange Future | 1 | 1,400 | 1,400,000.00 | 0.00 |
| £ / R 16-Sep-19 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 0.00 |
| Total Futures | | | | 154 | 150,066 | 150,066,000.00 | 0.00 |
| Total Options | | | | 22 | 59,116 | 59,116,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 176 | 209,182 | 209,182,000.00 | 0.00 |