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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/04/2018

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| \$ / R 20-Apr-18 | | | Any day expiry | 5 | 19,000 | 19,000,000.00 | 0.00 |
| \$ / R 18-Jun-18 | | C | Foreign Exchange Future | 74 | 46,082 | 46,082,000.00 | 0.00 |
| \$ / R MAXI 18-Jun-18 | | | Foreign Exchange Future | 4 | 80 | 8,000,000.00 | 0.00 |
| £ / R 18-Jun-18 | | | Foreign Exchange Future | 10 | 1,793 | 1,793,000.00 | 0.00 |
| € / R 18-Jun-18 | | | Foreign Exchange Future | 8 | 5,566 | 5,566,000.00 | 0.00 |
| CAD/ R 18-Jun-18 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 0.00 |
| £ / R 17-Sep-18 | | | Foreign Exchange Future | 5 | 1,250 | 1,250,000.00 | 0.00 |
| € / R 17-Sep-18 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 0.00 |
| \$ / R 16-Nov-18 | 13.22 | C | Any day expiry | 9 | 1,527 | 1,527,000.00 | 0.00 |
| \$ / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 11 | 11,000.00 | 0.00 |
| Total Futures | | | | 109 | 63,792 | 71,712,000.00 | 0.00 |
| Total Options | | | | 11 | 12,027 | 12,027,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 120 | 75,819 | 83,739,000.00 | 0.00 |