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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/08/2018

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-----------------------|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 20-Aug-18 | | | Any day expiry | 1 | 600 | 600,000.00 | 0.00 |
| \$ / R 28-Aug-18 | | | Any day expiry | 1 | 1,169 | 1,169,000.00 | 0.00 |
| \$ / R 6-Sep-18 | | | Any day expiry | 1 | 300 | 300,000.00 | 0.00 |
| \$ / R 17-Sep-18 | | | Foreign Exchange Future | 187 | 116,794 | 116,794,000.00 | 0.00 |
| £ / R 17-Sep-18 | | | Foreign Exchange Future | 3 | 390 | 390,000.00 | 0.00 |
| € / R 17-Sep-18 | | | Foreign Exchange Future | 12 | 243 | 243,000.00 | 0.00 |
| \$ / R 28-Sep-18 | | | Any day expiry | 1 | 1,169 | 1,169,000.00 | 0.00 |
| \$ / R 14-Dec-18 | | | Foreign Exchange Future | 19 | 2,102 | 2,102,000.00 | 0.00 |
| \$ / R MAXI 14-Dec-18 | | | Foreign Exchange Future | 2 | 13 | 1,300,000.00 | 0.00 |
| £ / R 14-Dec-18 | | | Foreign Exchange Future | 3 | 27 | 27,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 7 | 7,000.00 | 0.00 |
| \$ / R 18-Mar-19 | | | Foreign Exchange Future | 2 | 10 | 10,000.00 | 0.00 |
| \$ / R 14-Jun-19 | | | Foreign Exchange Future | 1 | 600 | 600,000.00 | 0.00 |
| Total Futures | | | | 235 | 123,424 | 124,711,000.00 | 0.00 |
| Total Options | | | | | | | |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|-------------|
| Grand Total for Currency Future Turnover Summary | | | | 235 | 123,424 | 124,711,000.00 | 0.00 |
