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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/08/2018

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-------------------------|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 17-Aug-18 | 13.15 | P | Any day expiry | 6 | 40,000 | 40,000,000.00 | 0.00 |
| \$ / R 23-Aug-18 | 13.21 | P | Any day expiry | 6 | 50,000 | 50,000,000.00 | 0.00 |
| \$ / R 28-Aug-18 | 13.23 | P | Any day expiry | 6 | 20,000 | 20,000,000.00 | 0.00 |
| \$ / R 17-Sep-18 | | | Foreign Exchange Future | 127 | 50,263 | 50,263,000.00 | 0.00 |
| £ / R 17-Sep-18 | | | Foreign Exchange Future | 12 | 1,808 | 1,808,000.00 | 0.00 |
| € / R 17-Sep-18 | | | Foreign Exchange Future | 5 | 67 | 67,000.00 | 0.00 |
| AU\$ / R 17-Sep-18 | | | Foreign Exchange Future | 1 | 9 | 9,000.00 | 0.00 |
| QUANTO £ / \$ 17-Sep-18 | | | Foreign Exchange Future | 1 | 1 | 10,000.00 | 0.00 |
| \$ / R 28-Sep-18 | | | Any day expiry | 2 | 3,000 | 3,000,000.00 | 0.00 |
| \$ / R 14-Dec-18 | | P | Foreign Exchange Future | 30 | 52,233 | 52,233,000.00 | 0.00 |
| £ / R 14-Dec-18 | | | Foreign Exchange Future | 3 | 1,002 | 1,002,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 20 | 916 | 916,000.00 | 0.00 |
| £ / R 18-Mar-19 | | | Foreign Exchange Future | 2 | 500 | 500,000.00 | 0.00 |
| \$ / R 14-Jun-19 | | | Foreign Exchange Future | 1 | 500 | 500,000.00 | 0.00 |
| \$ / R 13-Dec-19 | | | Foreign Exchange Future | 1 | 25 | 25,000.00 | 0.00 |
| Total Futures | | | | 201 | 90,324 | 90,333,000.00 | 0.00 |
| Total Options | | | | 22 | 130,000 | 130,000,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|-------------|
| Grand Total for Currency Future Turnover Summary | | | | 223 | 220,324 | 220,333,000.00 | 0.00 |
