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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/07/2018

| Contract                | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value        |             |
|-------------------------|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| \$ / R 3-Jul-18         |        |          | Any day expiry          | 1            | 55               | 55,000.00            | 0.00        |
| \$ / R 15-Aug-18        |        |          | Any day expiry          | 1            | 500              | 500,000.00           | 0.00        |
| \$ / R 17-Sep-18        |        |          | Foreign Exchange Future | 100          | 36,725           | 36,725,000.00        | 0.00        |
| £ / R 17-Sep-18         |        |          | Foreign Exchange Future | 3            | 780              | 780,000.00           | 0.00        |
| € / R 17-Sep-18         |        |          | Foreign Exchange Future | 12           | 3,494            | 3,494,000.00         | 0.00        |
| QUANTO € / \$ 17-Sep-18 |        |          | Foreign Exchange Future | 1            | 10               | 100,000.00           | 0.00        |
| \$ / R 31-Oct-18        |        |          | Any day expiry          | 3            | 735              | 735,000.00           | 0.00        |
| \$ / R 30-Nov-18        |        |          | Any day expiry          | 1            | 246              | 246,000.00           | 0.00        |
| \$ / R 14-Dec-18        | 14.38  | C        | Foreign Exchange Future | 10           | 1,163            | 1,163,000.00         | 0.00        |
| £ / R 14-Dec-18         |        |          | Foreign Exchange Future | 2            | 50               | 50,000.00            | 0.00        |
| € / R 14-Dec-18         |        |          | Foreign Exchange Future | 3            | 486              | 486,000.00           | 0.00        |
| \$ / R 31-Dec-18        |        |          | Any day expiry          | 1            | 248              | 248,000.00           | 0.00        |
| \$ / R 3-Jul-19         |        | P        | Any day expiry          | 3            | 32,250           | 32,250,000.00        | 0.00        |
| \$ / R 13-Dec-19        |        |          | Foreign Exchange Future | 1            | 25               | 25,000.00            | 0.00        |
| <b>Total Futures</b>    |        |          |                         | <b>137</b>   | <b>44,457</b>    | <b>44,547,000.00</b> | <b>0.00</b> |
| <b>Total Options</b>    |        |          |                         | <b>5</b>     | <b>32,310</b>    | <b>32,310,000.00</b> | <b>0.00</b> |

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| <b>Contract</b>   | <b>Strike</b> | <b>Call/Put</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Foreign Value</b> |             |
|---|---------------|-----------------|----------------|---------------------|-------------------------|----------------------|-------------|
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>142</b>          | <b>76,767</b>           | <b>76,857,000.00</b> | <b>0.00</b> |

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