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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/08/2016

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| \$ / R 19-Sep-16 | | | Foreign Exchange Future | 88 | 19,856 | 19,856,000.00 | 0.00 |
| \$ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 6 | 52 | 5,200,000.00 | 0.00 |
| £ / R 19-Sep-16 | | | Foreign Exchange Future | 18 | 194 | 194,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 5 | 222 | 222,000.00 | 0.00 |
| NZ\$ / R 19-Sep-16 | | | Foreign Exchange Future | 1 | 100 | 100,000.00 | 0.00 |
| \$ / R 19-Dec-16 | | | Foreign Exchange Future | 18 | 9,472 | 9,472,000.00 | 0.00 |
| £ / R 19-Dec-16 | | P | Foreign Exchange Future | 18 | 4,698 | 4,698,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 2 | 20 | 20,000.00 | 0.00 |
| AU\$ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 2 | 2,000.00 | 0.00 |
| \$ / R 13-Mar-17 | | | Foreign Exchange Future | 4 | 74 | 74,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 5 | 5,000.00 | 0.00 |
| Total Futures | | | | 144 | 29,997 | 35,145,000.00 | 0.00 |
| Total Options | | | | 18 | 4,698 | 4,698,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 162 | 34,695 | 39,843,000.00 | 0.00 |