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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/09/2016

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-------------------------|--------|----------|-------------------------|--------------|------------------|------------------|------|
| \$ / R 1-Sep-16 | | | Any day expiry | 1 | 18,400 | 18,400,000.00 | 0.00 |
| \$ / R 19-Sep-16 | | | Foreign Exchange Future | 246 | 91,794 | 91,794,000.00 | 0.00 |
| \$ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 29 | 151 | 15,100,000.00 | 0.00 |
| £ / R 19-Sep-16 | | C | Foreign Exchange Future | 40 | 17,039 | 17,039,000.00 | 0.00 |
| ¥ / R 19-Sep-16 | | | Foreign Exchange Future | 7 | 15,892 | 1,589,200,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 8 | 474 | 474,000.00 | 0.00 |
| AU\$ / R 19-Sep-16 | | | Foreign Exchange Future | 2 | 52 | 52,000.00 | 0.00 |
| DKK / R 19-Sep-16 | | | Foreign Exchange Future | 2 | 202 | 2,020,000.00 | 0.00 |
| QUANTO € / \$ 19-Sep-16 | | | Foreign Exchange Future | 2 | 13,203 | 132,030,000.00 | 0.00 |
| \$ / R 3-Oct-16 | | P | Any day expiry | 3 | 55,200 | 55,200,000.00 | 0.00 |
| \$ / R 19-Oct-16 | 14.58 | C | Any day expiry | 2 | 5,350 | 5,350,000.00 | 0.00 |
| \$ / R 7-Nov-16 | | | Any day expiry | 1 | 11 | 11,000.00 | 0.00 |
| \$ / R 19-Dec-16 | | P | Foreign Exchange Future | 138 | 250,455 | 250,455,000.00 | 0.00 |
| \$ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 16 | 80 | 8,000,000.00 | 0.00 |
| £ / R 19-Dec-16 | | P | Foreign Exchange Future | 9 | 4,099 | 4,099,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 50 | 50,000.00 | 0.00 |
| \$ / R 13-Mar-17 | | | Foreign Exchange Future | 16 | 4,204 | 4,204,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 2 | 55 | 55,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-------------------------|-------------|
| \$ / R 18-Sep-17 | | | Foreign Exchange Future | 1 | 425 | 425,000.00 | 0.00 |
| £ / R 18-Dec-17 | | | Foreign Exchange Future | 2 | 1,040 | 1,040,000.00 | 0.00 |
| Total Futures | | | | 483 | 238,793 | 1,955,615,000.00 | 0.00 |
| Total Options | | | | 45 | 239,383 | 239,383,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 528 | 478,176 | 2,194,998,000.00 | 0.00 |