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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/01/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| \$ / R 24-Feb-17 | | | Any day expiry | 1 | 1,000 | 1,000,000.00 | 0.00 |
| \$ / R 13-Mar-17 | 13.00 | P | Foreign Exchange Future | 102 | 13,541 | 13,541,000.00 | 0.00 |
| £ / R 13-Mar-17 | | | Foreign Exchange Future | 10 | 114 | 114,000.00 | 0.00 |
| € / R 13-Mar-17 | | | Foreign Exchange Future | 12 | 700 | 700,000.00 | 0.00 |
| AUS / R 13-Mar-17 | | | Foreign Exchange Future | 1 | 73 | 73,000.00 | 0.00 |
| \$ / R 31-Mar-17 | | | Any day expiry | 1 | 2,000 | 2,000,000.00 | 0.00 |
| € / R 19-Jun-17 | | | Foreign Exchange Future | 9 | 1,000 | 1,000,000.00 | 0.00 |
| Total Futures | | | | 117 | 16,117 | 16,117,000.00 | 0.00 |
| Total Options | | | | 19 | 2,311 | 2,311,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 136 | 18,428 | 18,428,000.00 | 0.00 |