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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 31/05/2017

| Contract              | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value  |      |
|-----------------------|--------|----------|-------------------------|--------------|------------------|----------------|------|
| \$ / R 31-May-17      |        |          | Any day expiry          | 4            | 2,422            | 2,422,000.00   | 0.00 |
| £ / R 31-May-17       |        |          | Any day expiry          | 2            | 69               | 69,000.00      | 0.00 |
| € / R 31-May-17       |        |          | Any day expiry          | 1            | 4                | 4,000.00       | 0.00 |
| \$ / R 6-Jun-17       |        |          | Any day expiry          | 20           | 94,000           | 94,000,000.00  | 0.00 |
| \$ / R 19-Jun-17      |        |          | Foreign Exchange Future | 147          | 33,797           | 33,797,000.00  | 0.00 |
| \$ / R MAXI 19-Jun-17 |        |          | Foreign Exchange Future | 3            | 46               | 4,600,000.00   | 0.00 |
| £ / R 19-Jun-17       |        |          | Foreign Exchange Future | 2            | 12               | 12,000.00      | 0.00 |
| € / R 19-Jun-17       |        |          | Foreign Exchange Future | 19           | 2,554            | 2,554,000.00   | 0.00 |
| \$ / R 30-Jun-17      |        |          | Any day expiry          | 3            | 2,218            | 2,218,000.00   | 0.00 |
| £ / R 30-Jun-17       |        |          | Any day expiry          | 1            | 5                | 5,000.00       | 0.00 |
| € / R 30-Jun-17       |        |          | Any day expiry          | 1            | 4                | 4,000.00       | 0.00 |
| \$ / R 18-Sep-17      |        |          | Foreign Exchange Future | 16           | 2,654            | 2,654,000.00   | 0.00 |
| £ / R 18-Sep-17       |        |          | Foreign Exchange Future | 4            | 1,000            | 1,000,000.00   | 0.00 |
| € / R 18-Sep-17       |        |          | Foreign Exchange Future | 1            | 20               | 20,000.00      | 0.00 |
| \$ / R 18-Dec-17      |        |          | Foreign Exchange Future | 6            | 5,840            | 5,840,000.00   | 0.00 |
| \$ / R MAXI 18-Dec-17 |        |          | Foreign Exchange Future | 1            | 5                | 500,000.00     | 0.00 |
| \$ / R 19-Mar-18      | 13.07  | P        | Foreign Exchange Future | 9            | 113,476          | 113,476,000.00 | 0.00 |
| \$ / R MAXI 18-Jun-18 |        |          | Foreign Exchange Future | 1            | 35               | 3,500,000.00   | 0.00 |

| <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>Total Futures</b>                                    |               |                 |                | <b>230</b>          | <b>143,899</b>          | <b>152,413,000.00</b> |
| <b>Total Options</b>                                    |               |                 |                | <b>11</b>           | <b>114,262</b>          | <b>114,262,000.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>241</b>          | <b>258,161</b>          | <b>266,675,000.00</b> |