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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/06/2017

| Contract                | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value         |             |
|-------------------------|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 9-Jun-17         |        |          | Any day expiry          | 5            | 20,000           | 20,000,000.00         | 0.00        |
| \$ / R 19-Jun-17        |        |          | Foreign Exchange Future | 113          | 165,469          | 165,469,000.00        | 0.00        |
| \$ / R MAXI 19-Jun-17   |        |          | Foreign Exchange Future | 2            | 6                | 600,000.00            | 0.00        |
| £ / R 19-Jun-17         |        |          | Foreign Exchange Future | 22           | 4,922            | 4,922,000.00          | 0.00        |
| € / R 19-Jun-17         |        |          | Foreign Exchange Future | 4            | 2,578            | 2,578,000.00          | 0.00        |
| QUANTO £ / \$ 19-Jun-17 |        |          | Foreign Exchange Future | 3            | 4,132            | 41,320,000.00         | 0.00        |
| \$ / R 14-Jul-17        |        |          | Any day expiry          | 1            | 690              | 690,000.00            | 0.00        |
| \$ / R 18-Sep-17        |        |          | Foreign Exchange Future | 81           | 165,669          | 165,669,000.00        | 0.00        |
| \$ / R MAXI 18-Sep-17   |        |          | Foreign Exchange Future | 1            | 10               | 1,000,000.00          | 0.00        |
| £ / R 18-Sep-17         |        |          | Foreign Exchange Future | 11           | 7,273            | 7,273,000.00          | 0.00        |
| € / R 18-Sep-17         |        |          | Foreign Exchange Future | 3            | 30               | 30,000.00             | 0.00        |
| DKK / R 18-Sep-17       |        |          | Foreign Exchange Future | 1            | 150              | 1,500,000.00          | 0.00        |
| \$ / R 18-Dec-17        |        |          | Foreign Exchange Future | 1            | 500              | 500,000.00            | 0.00        |
| £ / R 18-Dec-17         |        |          | Foreign Exchange Future | 3            | 48               | 48,000.00             | 0.00        |
| € / R 18-Dec-17         |        |          | Foreign Exchange Future | 1            | 20               | 20,000.00             | 0.00        |
| <b>Total Futures</b>    |        |          |                         | <b>249</b>   | <b>371,047</b>   | <b>411,169,000.00</b> | <b>0.00</b> |
| <b>Total Options</b>    |        |          |                         | <b>3</b>     | <b>450</b>       | <b>450,000.00</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>252</b>          | <b>371,497</b>          | <b>411,619,000.00</b> | <b>0.00</b> |

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