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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/07/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-----------------------|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 6-Jul-17 | | | Any day expiry | 3 | 20,002 | 20,002,000.00 | 0.00 |
| \$ / R 18-Sep-17 | | | Foreign Exchange Future | 160 | 109,259 | 109,259,000.00 | 0.00 |
| \$ / R MAXI 18-Sep-17 | | | Foreign Exchange Future | 4 | 4 | 400,000.00 | 0.00 |
| £ / R 18-Sep-17 | | | Foreign Exchange Future | 13 | 5,865 | 5,865,000.00 | 0.00 |
| € / R 18-Sep-17 | | | Foreign Exchange Future | 13 | 797 | 797,000.00 | 0.00 |
| AU\$ / R 18-Sep-17 | | | Foreign Exchange Future | 2 | 113 | 113,000.00 | 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 | 11 | 2,635 | 2,635,000.00 | 0.00 |
| £ / R 18-Dec-17 | | | Foreign Exchange Future | 1 | 6 | 6,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 4 | 770 | 770,000.00 | 0.00 |
| \$ / R 19-Mar-18 | 13.25 | P | Foreign Exchange Future | 9 | 7,727 | 7,727,000.00 | 0.00 |
| \$ / R 18-Jun-18 | | | Foreign Exchange Future | 1 | 2,000 | 2,000,000.00 | 0.00 |
| € / R 18-Jun-18 | | | Foreign Exchange Future | 2 | 2,000 | 2,000,000.00 | 0.00 |
| Total Futures | | | | 220 | 141,728 | 143,474,000.00 | 0.00 |
| Total Options | | | | 4 | 9,600 | 9,600,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|-------------|
| Grand Total for Currency Future Turnover Summary | | | | 224 | 151,328 | 153,074,000.00 | 0.00 |
