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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 07/07/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|-----------------------|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 7-Jul-17 | | | Any day expiry | 1 | 5,100 | 5,100,000.00 | 0.00 |
| \$ / R 14-Jul-17 | | | Any day expiry | 1 | 3,880 | 3,880,000.00 | 0.00 |
| \$ / R 19-Jul-17 | | | Any day expiry | 6 | 21,080 | 21,080,000.00 | 0.00 |
| \$ / R 18-Sep-17 | 13.15 | P | Foreign Exchange Future | 169 | 120,592 | 120,592,000.00 | 0.00 |
| \$ / R MAXI 18-Sep-17 | | | Foreign Exchange Future | 1 | 1 | 100,000.00 | 0.00 |
| £ / R 18-Sep-17 | | | Foreign Exchange Future | 11 | 182 | 182,000.00 | 0.00 |
| € / R 18-Sep-17 | | | Foreign Exchange Future | 20 | 14,128 | 14,128,000.00 | 0.00 |
| AU\$ / R 18-Sep-17 | | | Foreign Exchange Future | 3 | 31 | 31,000.00 | 0.00 |
| \$ / R 18-Dec-17 | | | Foreign Exchange Future | 8 | 2,172 | 2,172,000.00 | 0.00 |
| \$ / R MAXI 18-Dec-17 | | | Foreign Exchange Future | 2 | 10 | 1,000,000.00 | 0.00 |
| \$ / R 9-Jan-18 | 14.88 | C | Any day expiry | 4 | 4,000 | 4,000,000.00 | 0.00 |
| \$ / R 19-Mar-18 | | | Foreign Exchange Future | 6 | 540 | 540,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 21 | 44,905 | 44,905,000.00 | 0.00 |
| \$ / R 18-Jun-18 | | | Foreign Exchange Future | 1 | 10,000 | 10,000,000.00 | 0.00 |
| Total Futures | | | | 229 | 159,976 | 161,065,000.00 | 0.00 |
| Total Options | | | | 25 | 66,645 | 66,645,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|-------------|
| Grand Total for Currency Future Turnover Summary | | | | 254 | 226,621 | 227,710,000.00 | 0.00 |
