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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 17/07/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 17-Jul-17 | | | Any day expiry | 2 | 2,332 | 2,332,000.00 | 0.00 |
| \$ / R 30-Aug-17 | | | Any day expiry | 1 | 202 | 202,000.00 | 0.00 |
| \$ / R 18-Sep-17 | | | Foreign Exchange Future | 115 | 68,025 | 68,025,000.00 | 0.00 |
| \$ / R MAXI 18-Sep-17 | | | Foreign Exchange Future | 4 | 23 | 2,300,000.00 | 0.00 |
| £ / R 18-Sep-17 | | | Foreign Exchange Future | 7 | 572 | 572,000.00 | 0.00 |
| € / R 18-Sep-17 | | | Foreign Exchange Future | 12 | 2,390 | 2,390,000.00 | 0.00 |
| AU\$ / R 18-Sep-17 | | | Foreign Exchange Future | 1 | 6 | 6,000.00 | 0.00 |
| CAD/ R 18-Sep-17 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 0.00 |
| \$ / R 18-Dec-17 | | | Foreign Exchange Future | 8 | 1,937 | 1,937,000.00 | 0.00 |
| \$ / R MAXI 18-Dec-17 | | | Foreign Exchange Future | 1 | 5 | 500,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 3 | 35 | 35,000.00 | 0.00 |
| \$ / R 19-Mar-18 | | | Foreign Exchange Future | 12 | 40,160 | 40,160,000.00 | 0.00 |
| Total Futures | | | | 163 | 75,697 | 78,469,000.00 | 0.00 |
| Total Options | | | | 4 | 40,000 | 40,000,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 167 | 115,697 | 118,469,000.00 | 0.00 |