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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/10/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| \$ / R 13-Oct-17 | | | Any day expiry | 1 | 24 | 24,000.00 | 0.00 |
| \$ / R 4-Dec-17 | | | Any day expiry | 1 | 24 | 24,000.00 | 0.00 |
| \$ / R 18-Dec-17 | | | Foreign Exchange Future | 107 | 21,583 | 21,583,000.00 | 0.00 |
| \$ / R MAXI 18-Dec-17 | | | Foreign Exchange Future | 6 | 34 | 3,400,000.00 | 0.00 |
| £ / R 18-Dec-17 | | | Foreign Exchange Future | 2 | 130 | 130,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 16 | 4,172 | 4,172,000.00 | 0.00 |
| QUANTO € / \$ 18-Dec-17 | | | Foreign Exchange Future | 1 | 5 | 50,000.00 | 0.00 |
| \$ / R 19-Mar-18 | | C | Foreign Exchange Future | 12 | 35,337 | 35,337,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 1 | 250 | 250,000.00 | 0.00 |
| \$ / R 18-Jun-18 | | | Foreign Exchange Future | 3 | 45 | 45,000.00 | 0.00 |
| Total Futures | | | | 144 | 30,604 | 34,015,000.00 | 0.00 |
| Total Options | | | | 6 | 31,000 | 31,000,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 150 | 61,604 | 65,015,000.00 | 0.00 |