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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/12/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|--------------------|--------|----------|-------------------------|--------------|------------------|----------------|------|
| \$ / R 21-Dec-17 | | | Any day expiry | 1 | 221 | 221,000.00 | 0.00 |
| \$ / R 8-Jan-18 | 12.50 | P | Any day expiry | 5 | 20,000 | 20,000,000.00 | 0.00 |
| \$ / R 19-Jan-18 | | P | Any day expiry | 7 | 36,000 | 36,000,000.00 | 0.00 |
| \$ / R 31-Jan-18 | 13.90 | C | Any day expiry | 16 | 52,622 | 52,622,000.00 | 0.00 |
| \$ / R 8-Feb-18 | 15.05 | C | Any day expiry | 4 | 3,080 | 3,080,000.00 | 0.00 |
| \$ / R 19-Mar-18 | | C | Foreign Exchange Future | 175 | 167,781 | 167,781,000.00 | 0.00 |
| £ / R 19-Mar-18 | | | Foreign Exchange Future | 4 | 459 | 459,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 44 | 11,766 | 11,766,000.00 | 0.00 |
| AU\$ / R 19-Mar-18 | | | Foreign Exchange Future | 2 | 7,791 | 7,791,000.00 | 0.00 |
| \$ / R 9-May-18 | | C | Any day expiry | 4 | 3,080 | 3,080,000.00 | 0.00 |
| \$ / R 18-Jun-18 | 16.92 | C | Foreign Exchange Future | 21 | 84,959 | 84,959,000.00 | 0.00 |
| £ / R 18-Jun-18 | | | Foreign Exchange Future | 1 | 10 | 10,000.00 | 0.00 |
| \$ / R 7-Aug-18 | 16.18 | C | Any day expiry | 4 | 3,080 | 3,080,000.00 | 0.00 |
| £ / R 17-Sep-18 | | | Foreign Exchange Future | 4 | 1,794 | 1,794,000.00 | 0.00 |
| € / R 17-Sep-18 | | | Foreign Exchange Future | 2 | 50 | 50,000.00 | 0.00 |
| \$ / R 5-Nov-18 | | C | Any day expiry | 4 | 3,080 | 3,080,000.00 | 0.00 |
| \$ / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 22,000 | 22,000,000.00 | 0.00 |
| € / R 14-Dec-18 | | | Foreign Exchange Future | 2 | 1,996 | 1,996,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|
| \$ / R 18-Mar-19 | | | Foreign Exchange Future | 2 | 1,098 | 1,098,000.00 |
| Total Futures | | | | 237 | 180,787 | 180,787,000.00 |
| Total Options | | | | 67 | 240,080 | 240,080,000.00 |
| Grand Total for Currency Future Turnover Summary | | | | 304 | 420,867 | 420,867,000.00 |