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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 14/08/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| € / R 18-Aug-17 | | | Any day expiry | 10 | 20,000 | 20,000,000.00 | 0.00 |
| \$ / R 18-Sep-17 | | | Foreign Exchange Future | 94 | 17,748 | 17,748,000.00 | 0.00 |
| \$ / R MAXI 18-Sep-17 | | | Foreign Exchange Future | 7 | 35 | 3,500,000.00 | 0.00 |
| £ / R 18-Sep-17 | | | Foreign Exchange Future | 3 | 30 | 30,000.00 | 0.00 |
| € / R 18-Sep-17 | | | Foreign Exchange Future | 23 | 3,475 | 3,475,000.00 | 0.00 |
| \$ / R 18-Dec-17 | | | Foreign Exchange Future | 15 | 3,945 | 3,945,000.00 | 0.00 |
| £ / R 18-Dec-17 | | | Foreign Exchange Future | 3 | 227 | 227,000.00 | 0.00 |
| \$ / R 31-Jan-18 | 13.40 | P | Any day expiry | 7 | 3,470 | 3,470,000.00 | 0.00 |
| € / R 31-Jan-18 | 15.80 | P | Any day expiry | 16 | 3,115 | 3,115,000.00 | 0.00 |
| \$ / R 19-Mar-18 | | | Foreign Exchange Future | 2 | 2,505 | 2,505,000.00 | 0.00 |
| \$ / R 18-Mar-19 | | | Foreign Exchange Future | 1 | 1,000 | 1,000,000.00 | 0.00 |
| Total Futures | | | | 158 | 48,965 | 52,430,000.00 | 0.00 |
| Total Options | | | | 23 | 6,585 | 6,585,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 181 | 55,550 | 59,015,000.00 | 0.00 |