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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/07/2015

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 14-Sep-15 | 12.51 | C | Foreign Exchange Future | 121 | 82,206 | 82,206,000.00 | 0.00 |
| \$ / R MAXI 14-Sep-15 | | | Foreign Exchange Future | 9 | 36 | 3,600,000.00 | 0.00 |
| £ / R 14-Sep-15 | | | Foreign Exchange Future | 16 | 1,634 | 1,634,000.00 | 0.00 |
| € / R 14-Sep-15 | | | Foreign Exchange Future | 14 | 3,475 | 3,475,000.00 | 0.00 |
| \$ / R 11-Dec-15 | | | Foreign Exchange Future | 8 | 24,700 | 24,700,000.00 | 0.00 |
| \$ / R MAXI 11-Dec-15 | | | Foreign Exchange Future | 1 | 10 | 1,000,000.00 | 0.00 |
| £ / R 11-Dec-15 | | C | Foreign Exchange Future | 8 | 1,500 | 1,500,000.00 | 0.00 |
| € / R 11-Dec-15 | | | Foreign Exchange Future | 4 | 950 | 950,000.00 | 0.00 |
| \$ / R 14-Mar-16 | | | Foreign Exchange Future | 3 | 302 | 302,000.00 | 0.00 |
| \$ / R 13-Jun-16 | | | Foreign Exchange Future | 8 | 2,551 | 2,551,000.00 | 0.00 |
| Total Futures | | | | 190 | 113,664 | 118,218,000.00 | 0.00 |
| Total Options | | | | 2 | 3,700 | 3,700,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 192 | 117,364 | 121,918,000.00 | 0.00 |