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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 18/11/2015

| Contract                | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value |      |
|-------------------------|--------|----------|-------------------------|--------------|------------------|---------------|------|
| \$ / R 18-Nov-15        |        |          | Any day expiry          | 5            | 1,449            | 1,449,000.00  | 0.00 |
| £ / R 18-Nov-15         |        |          | Any day expiry          | 3            | 300              | 300,000.00    | 0.00 |
| \$ / R 11-Dec-15        |        |          | Foreign Exchange Future | 69           | 25,984           | 25,984,000.00 | 0.00 |
| \$ / R MAXI 11-Dec-15   |        |          | Foreign Exchange Future | 17           | 89               | 8,900,000.00  | 0.00 |
| £ / R 11-Dec-15         |        |          | Foreign Exchange Future | 10           | 962              | 962,000.00    | 0.00 |
| € / R 11-Dec-15         |        |          | Foreign Exchange Future | 8            | 1,370            | 1,370,000.00  | 0.00 |
| CHF / R 11-Dec-15       |        |          | Foreign Exchange Future | 1            | 5                | 5,000.00      | 0.00 |
| QUANTO € / \$ 11-Dec-15 |        |          | Foreign Exchange Future | 1            | 703              | 7,030,000.00  | 0.00 |
| \$ / R 13-Jan-16        |        |          | Any day expiry          | 1            | 150              | 150,000.00    | 0.00 |
| \$ / R 14-Mar-16        |        |          | Foreign Exchange Future | 31           | 7,323            | 7,323,000.00  | 0.00 |
| \$ / R MAXI 14-Mar-16   |        |          | Foreign Exchange Future | 5            | 23               | 2,300,000.00  | 0.00 |
| £ / R 14-Mar-16         |        |          | Foreign Exchange Future | 4            | 40               | 40,000.00     | 0.00 |
| € / R 14-Mar-16         |        |          | Foreign Exchange Future | 4            | 280              | 280,000.00    | 0.00 |
| \$ / R 13-Jun-16        |        |          | Foreign Exchange Future | 2            | 1,000            | 1,000,000.00  | 0.00 |
| \$ / R MAXI 13-Jun-16   |        |          | Foreign Exchange Future | 1            | 5                | 500,000.00    | 0.00 |
| € / R 19-Dec-16         |        |          | Foreign Exchange Future | 2            | 2,000            | 2,000,000.00  | 0.00 |

| <b>Contract</b>   | <b>Strike</b> | <b>Call/Put</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Foreign Value</b> |
|---|---------------|-----------------|----------------|---------------------|-------------------------|----------------------|
| <b>Total Futures</b>                                    |               |                 |                | <b>164</b>          | <b>41,683</b>           | <b>59,593,000.00</b> |
| <b>Total Options</b>                                    |               |                 |                |                     |                         |                      |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>164</b>          | <b>41,683</b>           | <b>59,593,000.00</b> |