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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/08/2016

| Contract                | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value |      |
|-------------------------|--------|----------|-------------------------|--------------|------------------|---------------|------|
| \$ / R 5-Aug-16         |        |          | Any day expiry          | 1            | 1,713            | 1,713,000.00  | 0.00 |
| \$ / R 29-Aug-16        | 14.75  | C        | Any day expiry          | 6            | 80,000           | 80,000,000.00 | 0.00 |
| \$ / R 19-Sep-16        |        |          | Foreign Exchange Future | 204          | 88,368           | 88,368,000.00 | 0.00 |
| \$ / R MAXI 19-Sep-16   |        |          | Foreign Exchange Future | 14           | 53               | 5,300,000.00  | 0.00 |
| £ / R 19-Sep-16         |        |          | Foreign Exchange Future | 20           | 1,594            | 1,594,000.00  | 0.00 |
| € / R 19-Sep-16         |        |          | Foreign Exchange Future | 18           | 1,523            | 1,523,000.00  | 0.00 |
| AU\$ / R 19-Sep-16      |        |          | Foreign Exchange Future | 2            | 310              | 310,000.00    | 0.00 |
| CAD/ R 19-Sep-16        |        |          | Foreign Exchange Future | 1            | 10               | 10,000.00     | 0.00 |
| QUANTO € / \$ 19-Sep-16 |        |          | Foreign Exchange Future | 1            | 1                | 10,000.00     | 0.00 |
| CNH/R 28-Nov-16         |        |          | Any day expiry          | 1            | 435              | 4,350,000.00  | 0.00 |
| \$ / R 19-Dec-16        |        |          | Foreign Exchange Future | 56           | 83,667           | 83,667,000.00 | 0.00 |
| \$ / R MAXI 19-Dec-16   |        |          | Foreign Exchange Future | 4            | 20               | 2,000,000.00  | 0.00 |
| £ / R 19-Dec-16         |        |          | Foreign Exchange Future | 2            | 920              | 920,000.00    | 0.00 |
| € / R 19-Dec-16         |        |          | Foreign Exchange Future | 6            | 3,253            | 3,253,000.00  | 0.00 |
| \$ / R 13-Mar-17        |        |          | Foreign Exchange Future | 10           | 2,336            | 2,336,000.00  | 0.00 |
| £ / R 13-Mar-17         |        |          | Foreign Exchange Future | 1            | 66               | 66,000.00     | 0.00 |
| \$ / R 19-Jun-17        |        |          | Foreign Exchange Future | 2            | 300              | 300,000.00    | 0.00 |
| \$ / R 18-Jun-18        | 13.64  | P        | Foreign Exchange Future | 12           | 70,530           | 70,530,000.00 | 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>334</b>          | <b>133,785</b>          | <b>144,936,000.00</b> | <b>0.00</b> |
| <b>Total Options</b>                                    |               |                 |                | <b>27</b>           | <b>201,314</b>          | <b>201,314,000.00</b> | <b>0.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>361</b>          | <b>335,099</b>          | <b>346,250,000.00</b> | <b>0.00</b> |