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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/08/2016

| Contract              | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value  |      |
|-----------------------|--------|----------|-------------------------|--------------|------------------|----------------|------|
| \$ / R 24-Aug-16      |        |          | Any day expiry          | 1            | 8,600            | 8,600,000.00   | 0.00 |
| \$ / R 19-Sep-16      |        |          | Foreign Exchange Future | 462          | 329,153          | 329,153,000.00 | 0.00 |
| \$ / R MAXI 19-Sep-16 |        |          | Foreign Exchange Future | 11           | 39               | 3,900,000.00   | 0.00 |
| £ / R 19-Sep-16       |        |          | Foreign Exchange Future | 30           | 2,063            | 2,063,000.00   | 0.00 |
| ¥ / R 19-Sep-16       |        |          | Foreign Exchange Future | 1            | 6                | 600,000.00     | 0.00 |
| € / R 19-Sep-16       |        |          | Foreign Exchange Future | 20           | 842              | 842,000.00     | 0.00 |
| AU\$ / R 19-Sep-16    |        |          | Foreign Exchange Future | 10           | 590              | 590,000.00     | 0.00 |
| NZ\$ / R 19-Sep-16    |        |          | Foreign Exchange Future | 1            | 100              | 100,000.00     | 0.00 |
| \$ / R 19-Dec-16      |        | P        | Foreign Exchange Future | 106          | 171,873          | 171,873,000.00 | 0.00 |
| \$ / R MAXI 19-Dec-16 |        |          | Foreign Exchange Future | 1            | 5                | 500,000.00     | 0.00 |
| £ / R 19-Dec-16       |        |          | Foreign Exchange Future | 11           | 4,175            | 4,175,000.00   | 0.00 |
| € / R 19-Dec-16       |        |          | Foreign Exchange Future | 3            | 43               | 43,000.00      | 0.00 |
| AU\$ / R 19-Dec-16    |        |          | Foreign Exchange Future | 1            | 3                | 3,000.00       | 0.00 |
| \$ / R 13-Mar-17      |        |          | Foreign Exchange Future | 10           | 2,317            | 2,317,000.00   | 0.00 |
| £ / R 13-Mar-17       |        |          | Foreign Exchange Future | 2            | 30               | 30,000.00      | 0.00 |
| AU\$ / R 13-Mar-17    |        |          | Foreign Exchange Future | 4            | 300              | 300,000.00     | 0.00 |
| \$ / R 19-Jun-17      |        |          | Foreign Exchange Future | 52           | 59,150           | 59,150,000.00  | 0.00 |
| £ / R 19-Jun-17       |        |          | Foreign Exchange Future | 30           | 59,658           | 59,658,000.00  | 0.00 |

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value         |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|
| € / R 19-Jun-17   |        |          | Foreign Exchange Future | 44           | 22,404           | 22,404,000.00         |
| <b>Total Futures</b>                                    |        |          |                         | <b>767</b>   | <b>454,701</b>   | <b>459,651,000.00</b> |
| <b>Total Options</b>                                    |        |          |                         | <b>33</b>    | <b>206,650</b>   | <b>206,650,000.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>800</b>   | <b>661,351</b>   | <b>666,301,000.00</b> |