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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/09/2016

| Contract              | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value  |      |
|-----------------------|--------|----------|-------------------------|--------------|------------------|----------------|------|
| \$ / R 7-Oct-16       |        |          | Any day expiry          | 16           | 80,000           | 80,000,000.00  | 0.00 |
| \$ / R 10-Oct-16      |        |          | Any day expiry          | 1            | 500              | 500,000.00     | 0.00 |
| \$ / R 12-Dec-16      | 14.75  | P        | Any day expiry          | 3            | 15,000           | 15,000,000.00  | 0.00 |
| \$ / R 19-Dec-16      |        | P        | Foreign Exchange Future | 215          | 63,413           | 63,413,000.00  | 0.00 |
| \$ / R MAXI 19-Dec-16 |        |          | Foreign Exchange Future | 13           | 63               | 6,300,000.00   | 0.00 |
| £ / R 19-Dec-16       |        |          | Foreign Exchange Future | 11           | 163              | 163,000.00     | 0.00 |
| € / R 19-Dec-16       |        |          | Foreign Exchange Future | 17           | 3,733            | 3,733,000.00   | 0.00 |
| AU\$ / R 19-Dec-16    |        |          | Foreign Exchange Future | 12           | 4,709            | 4,709,000.00   | 0.00 |
| HK\$/R 19-Dec-16      |        |          | Foreign Exchange Future | 15           | 7,838            | 78,380,000.00  | 0.00 |
| \$ / R 13-Mar-17      |        |          | Foreign Exchange Future | 26           | 7,539            | 7,539,000.00   | 0.00 |
| \$ / R MAXI 13-Mar-17 |        |          | Foreign Exchange Future | 9            | 45               | 4,500,000.00   | 0.00 |
| £ / R 13-Mar-17       |        |          | Foreign Exchange Future | 1            | 3                | 3,000.00       | 0.00 |
| ¥ / R 13-Mar-17       |        |          | Foreign Exchange Future | 1            | 8                | 800,000.00     | 0.00 |
| € / R 13-Mar-17       |        |          | Foreign Exchange Future | 1            | 5                | 5,000.00       | 0.00 |
| AU\$ / R 13-Mar-17    |        |          | Foreign Exchange Future | 1            | 13               | 13,000.00      | 0.00 |
| \$ / R 19-Jun-17      |        | C        | Foreign Exchange Future | 30           | 157,517          | 157,517,000.00 | 0.00 |
| € / R 19-Jun-17       |        |          | Foreign Exchange Future | 2            | 32,258           | 32,258,000.00  | 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>342</b>          | <b>233,452</b>          | <b>315,478,000.00</b> | <b>0.00</b> |
| <b>Total Options</b>                                    |               |                 |                | <b>32</b>           | <b>139,355</b>          | <b>139,355,000.00</b> | <b>0.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>374</b>          | <b>372,807</b>          | <b>454,833,000.00</b> | <b>0.00</b> |