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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 20/09/2017

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------|
| € / R 3-Oct-17 | 15.94 | P | Any day expiry | 5 | 10,000 | 10,000,000.00 | 0.00 |
| \$ / R 30-Nov-17 | 12.75 | P | Any day expiry | 3 | 10,000 | 10,000,000.00 | 0.00 |
| \$ / R 18-Dec-17 | 12.75 | P | Foreign Exchange Future | 111 | 72,392 | 72,392,000.00 | 0.00 |
| \$ / R MAXI 18-Dec-17 | | | Foreign Exchange Future | 2 | 21 | 2,100,000.00 | 0.00 |
| £ / R 18-Dec-17 | | | Foreign Exchange Future | 3 | 750 | 750,000.00 | 0.00 |
| € / R 18-Dec-17 | | | Foreign Exchange Future | 15 | 2,236 | 2,236,000.00 | 0.00 |
| AU\$ / R 18-Dec-17 | | | Foreign Exchange Future | 1 | 20 | 20,000.00 | 0.00 |
| \$ / R 1-Feb-18 | | C | Any day expiry | 2 | 484 | 484,000.00 | 0.00 |
| \$ / R 19-Mar-18 | | | Foreign Exchange Future | 1 | 210 | 210,000.00 | 0.00 |
| € / R 19-Mar-18 | | | Foreign Exchange Future | 2 | 150 | 150,000.00 | 0.00 |
| \$ / R 18-Jun-18 | | P | Foreign Exchange Future | 3 | 120 | 120,000.00 | 0.00 |
| Total Futures | | | | 129 | 40,599 | 42,678,000.00 | 0.00 |
| Total Options | | | | 19 | 55,784 | 55,784,000.00 | 0.00 |
| Grand Total for Currency Future Turnover Summary | | | | 148 | 96,383 | 98,462,000.00 | 0.00 |