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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/09/2017

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value         |             |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------|
| \$ / R 28-Sep-17  |        |          | Any day expiry          | 8            | 40,000           | 40,000,000.00         | 0.00        |
| \$ / R 18-Dec-17  |        | C        | Foreign Exchange Future | 132          | 40,135           | 40,135,000.00         | 0.00        |
| \$ / R MAXI 18-Dec-17                                   |        |          | Foreign Exchange Future | 3            | 20               | 2,000,000.00          | 0.00        |
| £ / R 18-Dec-17   |        |          | Foreign Exchange Future | 23           | 12,149           | 12,149,000.00         | 0.00        |
| € / R 18-Dec-17   |        |          | Foreign Exchange Future | 3            | 442              | 442,000.00            | 0.00        |
| CHF / R 18-Dec-17                                       |        |          | Foreign Exchange Future | 1            | 100              | 100,000.00            | 0.00        |
| \$ / R 19-Mar-18  |        | C        | Foreign Exchange Future | 7            | 72,000           | 72,000,000.00         | 0.00        |
| £ / R 19-Mar-18   |        |          | Foreign Exchange Future | 0            | 0                | 0.00                  | 0.00        |
| \$ / R 18-Jun-18  |        |          | Foreign Exchange Future | 1            | 5                | 5,000.00              | 0.00        |
| \$ / R 17-Sep-18  |        |          | Foreign Exchange Future | 2            | 900              | 900,000.00            | 0.00        |
| <b>Total Futures</b>                                    |        |          |                         | <b>176</b>   | <b>120,351</b>   | <b>122,331,000.00</b> | <b>0.00</b> |
| <b>Total Options</b>                                    |        |          |                         | <b>4</b>     | <b>45,400</b>    | <b>45,400,000.00</b>  | <b>0.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>180</b>   | <b>165,751</b>   | <b>167,731,000.00</b> | <b>0.00</b> |