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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 12/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16	15.00	C	Foreign Exchange Future	311	111,971	111,971,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	10	47	4,700,000.00	0.00
£ / R 19-Dec-16		P	Foreign Exchange Future	64	24,309	24,309,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	3	300,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	9	176	176,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	26	26,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	4	2,076	20,760,000.00	0.00
\$ / R 13-Mar-17		C	Foreign Exchange Future	84	25,362	25,362,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	5	20	2,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	3	11	11,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	17	580	580,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	1	3	300,000.00	0.00
\$ / R 18-Sep-17	16.80	C	Foreign Exchange Future	4	440	440,000.00	0.00
<b>Total Futures</b>				<b>456</b>	<b>141,038</b>	<b>166,949,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>59</b>	<b>23,986</b>	<b>23,986,000.00</b>	<b>0.00</b>

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<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>Grand Total for Currency Future Turnover Summary</b>				<b>515</b>	<b>165,024</b>	<b>190,935,000.00</b>	<b>0.00</b>

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