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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 02/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 2-Nov-16			Any day expiry	6	10,700	10,700,000.00	0.00
\$ / R 7-Nov-16			Any day expiry	1	17	17,000.00	0.00
\$ / R 28-Nov-16			Any day expiry	1	920	920,000.00	0.00
\$ / R 5-Dec-16	13.75	C	Any day expiry	5	15,000	15,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	364	161,105	161,105,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	15	1,500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	22	5,473	5,473,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	56	5,600,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	45	11,526	11,526,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	3	48	48,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	15	150,000.00	0.00
SGD / R 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 31-Jan-17			Any day expiry	1	57	57,000.00	0.00
£ / R 31-Jan-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	39	2,285	2,285,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	9	845	845,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	2	216	216,000.00	0.00
\$ / R 19-Jun-17	14.50	C	Foreign Exchange Future	15	3,335	3,335,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
\$ / R 18-Sep-17			Foreign Exchange Future	1	50	50,000.00
<b>Total Futures</b>				<b>494</b>	<b>145,262</b>	<b>152,426,000.00</b>
<b>Total Options</b>				<b>24</b>	<b>66,403</b>	<b>66,403,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>518</b>	<b>211,665</b>	<b>218,829,000.00</b>