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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 03/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16		P	Foreign Exchange Future	117	74,276	74,276,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	23	2,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	36	13,442	13,442,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	2,047	204,700,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	16	3,355	3,355,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	3	116	116,000.00	0.00
CAD/ R 19-Dec-16			Foreign Exchange Future	2	58	58,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	352	352,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	2	117	117,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	3	199	199,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	2	550	550,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	50	50,000.00	0.00
\$ / R 18-Sep-17	13.40	P	Foreign Exchange Future	2	1,000	1,000,000.00	0.00
<b>Total Futures</b>				<b>183</b>	<b>72,185</b>	<b>277,115,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>11</b>	<b>23,400</b>	<b>23,400,000.00</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>194</b>	<b>95,585</b>	<b>300,515,000.00</b>	<b>0.00</b>

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