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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16		P	Foreign Exchange Future	136	48,621	48,621,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	3	21	2,100,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	26	6,786	6,786,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	13	3,811	3,811,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	1	147	147,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	240	240,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	470	470,000.00	0.00
\$ / R 19-Jun-17	14.50	C	Foreign Exchange Future	6	3,210	3,210,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	20	20,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	2	300	300,000.00	0.00
<b>Total Futures</b>				<b>194</b>	<b>51,126</b>	<b>53,205,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>5</b>	<b>12,500</b>	<b>12,500,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>199</b>	<b>63,626</b>	<b>65,705,000.00</b>	<b>0.00</b>