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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 01/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16	13.50	P	Foreign Exchange Future	117	60,796	60,796,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	10	1,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	19	4,124	4,124,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	10	5,242	5,242,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	1	1,000	1,000,000.00	0.00
CHF / R 19-Dec-16			Foreign Exchange Future	4	477	477,000.00	0.00
QUANTO £ / \$ 19-Dec-16			Foreign Exchange Future	1	707	7,070,000.00	0.00
\$ / R 20-Jan-17			Any day expiry	1	5	5,000.00	0.00
\$ / R 31-Jan-17			Any day expiry	0	0	0.00	0.00
£ / R 31-Jan-17			Any day expiry	1	18	18,000.00	0.00
\$ / R 28-Feb-17			Any day expiry	1	365	365,000.00	0.00
£ / R 28-Feb-17			Any day expiry	1	34	34,000.00	0.00
€ / R 28-Feb-17			Any day expiry	1	26	26,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	9	3,349	3,349,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	5	46	46,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	190	190,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	3	45	45,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 18-Dec-17			Foreign Exchange Future	3	28,572	28,572,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	2	11,396	11,396,000.00	0.00
<b>Total Futures</b>				<b>176</b>	<b>104,733</b>	<b>112,086,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>8</b>	<b>11,674</b>	<b>11,674,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>184</b>	<b>116,407</b>	<b>123,760,000.00</b>	<b>0.00</b>