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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 27-Oct-16			Any day expiry	1	41	41,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	59	9,502	9,502,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	18	1,091	1,091,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	12	824	824,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	2	1,716	1,716,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	30	300,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	7	285	285,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	6	315	315,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	3	1,372	1,372,000.00	0.00
Total Futures				108	14,676	14,946,000.00	0.00
Total Options				1	500	500,000.00	0.00
Grand Total for Currency Future Turnover Summary				109	15,176	15,446,000.00	0.00