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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 25/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 27-Oct-16			Any day expiry	1	2	2,000.00	0.00
\$ / R 6-Dec-16		C	Any day expiry	11	21,000	21,000,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	119	107,108	107,108,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	32	3,748	3,748,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	11	791	791,000.00	0.00
HK\$/R 19-Dec-16			Foreign Exchange Future	9	10,260	102,600,000.00	0.00
QUANTO £ / \$ 19-Dec-16			Foreign Exchange Future	2	100	1,000,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	2	150	1,500,000.00	0.00
\$ / R 23-Jan-17			Any day expiry	1	70	70,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	6	121	121,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	6	2,040	2,040,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	3	824	824,000.00	0.00
AU\$ / R 13-Mar-17			Foreign Exchange Future	2	31	31,000.00	0.00
\$ / R 21-Apr-17			Any day expiry	1	70	70,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	3	170	170,000.00	0.00
\$ / R 21-Jul-17			Any day expiry	1	70	70,000.00	0.00
\$ / R 23-Oct-17			Any day expiry	1	334	334,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				188	79,602	174,687,000.00
Total Options				24	67,292	67,292,000.00
Grand Total for Currency Future Turnover Summary				212	146,894	241,979,000.00