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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 16/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	129	64,340	64,340,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	2	23	2,300,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	18	429	429,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	1	54	54,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	1	15	150,000.00	0.00
\$ / R 31-Jan-17		C	Any day expiry	2	420	420,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	5	915	915,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	1,176	1,176,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	6	10,500	10,500,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	4	7	7,000.00	0.00
<b>Total Futures</b>				<b>163</b>	<b>66,459</b>	<b>68,871,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>6</b>	<b>11,420</b>	<b>11,420,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>169</b>	<b>77,879</b>	<b>80,291,000.00</b>	<b>0.00</b>