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## CURRENCY DERIVATIVES

### CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/11/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
£ / R 2-Dec-16			Any day expiry	1	6	6,000.00	0.00
\$ / R 15-Dec-16			Any day expiry	1	36	36,000.00	0.00
£ / R 15-Dec-16			Any day expiry	1	14	14,000.00	0.00
\$ / R 19-Dec-16			Foreign Exchange Future	75	75,954	75,954,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	9	900,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	9	81	81,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	7	9,050	9,050,000.00	0.00
QUANTO £ / \$ 19-Dec-16			Foreign Exchange Future	1	710	7,100,000.00	0.00
\$ / R 13-Mar-17		P	Foreign Exchange Future	6	353	353,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	5	5,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	30	30,000.00	0.00
\$ / R 31-Mar-17			Any day expiry	1	166	166,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	2	2,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	1	170	170,000.00	0.00
<b>Total Futures</b>				<b>103</b>	<b>26,286</b>	<b>33,567,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>60,300</b>	<b>60,300,000.00</b>	<b>0.00</b>

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<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>	
<b>Grand Total for Currency Future Turnover Summary</b>				<b>110</b>	<b>86,586</b>	<b>93,867,000.00</b>	<b>0.00</b>

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