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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Dec-16			Foreign Exchange Future	132	60,054	60,054,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	9	28	2,800,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	28	9,336	9,336,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	100	10,000,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	5	207	207,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	16	3,633	3,633,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	3	1,000	1,000,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	2	550	550,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	3	750	750,000.00	0.00
<b>Total Futures</b>				<b>197</b>	<b>74,558</b>	<b>87,230,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>2</b>	<b>1,100</b>	<b>1,100,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>199</b>	<b>75,658</b>	<b>88,330,000.00</b>	<b>0.00</b>