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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 21/10/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Dec-16			Any day expiry	1	14	14,000.00	0.00
\$ / R 19-Dec-16		P	Foreign Exchange Future	64	80,431	80,431,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	10	1,000,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	7	32	32,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	6	6,420	6,420,000.00	0.00
\$ / R 13-Mar-17			Foreign Exchange Future	4	214	214,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	1	1,000.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	7	313	313,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	56	56,000.00	0.00
Total Futures				93	45,091	46,081,000.00	0.00
Total Options				2	42,400	42,400,000.00	0.00
Grand Total for Currency Future Turnover Summary				95	87,491	88,481,000.00	0.00